



David Murgio/NY/WGM/US

09/25/2008 10:07 PM

To rmoore@milbank.com

cc Lori Fife/NY/WGM/US

bcc

Subject Schedules

Bob-

As requested, please find attached the versions of the two schedules that have the names of the various securities included. As we discussed, these are not necessarily the final, reconciled lists of exactly what went over to Barclays. We are told, however, that they are very close and -- since they include the names of the securities -- they may be more helpful to you.

Regards.

David



Schedule A: BarCap collateral.xls



Schedule B: Schedule B to Clarification Letter\_#1919526.XLS

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Attachment Produced in Native Form  
WGM-LEHMAN-E00015994.xls

Collateral	Market Value
Fed Collateral	28,490,469,091.33
DTC 074	10,176,792,453.35
DTC 636	4,235,663,352.52
TPCASH	7,000,000,000.00
Total	49,902,924,897.20

Deal No	Asset Category 1	Asset Category 2	Security Number	Par Value	Market Value	Maturity Date	Coupon Rate	Product Name		
9ILM9P0	MBS	CMO AGY STRIPS	31282XB26	67,397.00	50,585.21	15-Feb-23	0.0000%	FHGMAC TRUST 000147 PO CLASS 1PRINCIPAL ONLY		
9ILM9P0	MBS	CMO AGY STRIPS	31282XDK4	295,202.00	231,206.78	15-May-23	0.0000%	FHGMAC TRUST 000148 PO CLASS 1PRINCIPAL ONLY		
9ILM9P0	MBS	CMO AGY STRIPS	31282XE56	7,575.00	6,419.62	15-Jul-23	0.0000%	FHGMAC TRUST 000150 PO CLASS 1PRINCIPAL ONLY		
9ILM9P0	MBS	CMO AGY STRIPS	31282XQL8	420,109.00	346,873.85	1-Mar-23	0.0000%	FHGMAC TRUST 000169 PO CLASS 1PRINCIPAL ONLY		
9ILM9P0	MBS	CMO AGY STRIPS	31282XVL2	20.00	16.19	1-Jun-26	0.0000%	FHS 176 176-PO PRINCIPAL ONLY FHLMC STRIPPED PC		
9ILM9P0	MBS	CMO AGY STRIPS	31282XYN5	476,208.00	387,762.19	15-Sep-26	0.0000%	FHS 179 179 PO PRINCIPAL ONLY FHLMC STRIPPED		
9ILM9P0	MBS	CMO AGY STRIPS	31282XYN5	476,208.00	387,762.19	15-Sep-26	0.0000%	FHS 179 179 PO PRINCIPAL ONLY FHLMC STRIPPED		
9ILM9P0	MBS	CMO AGY STRIPS	31282XYN5	75,710.00	61,648.73	15-Sep-26	0.0000%	FHS 179 179 PO PRINCIPAL ONLY FHLMC STRIPPED		
9ILM9P0	MBS	CMO AGY STRIPS	31282Y3J6	2,916,820.00	647,655.58	25-Apr-37	0.0000%	FHS 245 IO FREDDIE MAC		
9ILM9P0	MBS	CMO AGY STRIPS	31282YA25	688,894.00	148,969.16	15-Jul-23	7.5000%	FEDL HOME LOAN MTG CORP#S10025SMBS TR 000150 CL 2-INT ONLY R/MD	7.50	07/01/2023
9ILM9P0	MBS	CMO AGY STRIPS	31282YA25	712,403.00	154,052.91	15-Jul-23	7.5000%	FEDL HOME LOAN MTG CORP#S10025SMBS TR 000150 CL 2-INT ONLY R/MD	7.50	07/01/2023
9ILM9P0	MBS	CMO AGY STRIPS	31282YA25	712,403.00	154,052.91	15-Jul-23	7.5000%	FEDL HOME LOAN MTG CORP#S10025SMBS TR 000150 CL 2-INT ONLY R/MD	7.50	07/01/2023
9ILM9P0	MBS	CMO AGY STRIPS	31282YA25	712,403.00	154,052.91	15-Jul-23	7.5000%	FEDL HOME LOAN MTG CORP#S10025SMBS TR 000150 CL 2-INT ONLY R/MD	7.50	07/01/2023
9ILM9P0	MBS	CMO AGY STRIPS	31282YA25	712,403.00	154,052.91	15-Jul-23	7.5000%	FEDL HOME LOAN MTG CORP#S10025SMBS TR 000150 CL 2-INT ONLY R/MD	7.50	07/01/2023
9ILM9P0	MBS	CMO AGY STRIPS	31282YA25	712,403.00	154,052.91	15-Jul-23	7.5000%	FEDL HOME LOAN MTG CORP#S10025SMBS TR 000150 CL 2-INT ONLY R/MD	7.50	07/01/2023
9ILM9P0	MBS	CMO AGY STRIPS	31282YA25	712,403.00	154,052.91	15-Jul-23	7.5000%	FEDL HOME LOAN MTG CORP#S10025SMBS TR 000150 CL 2-INT ONLY R/MD	7.50	07/01/2023
9ILM9P0	MBS	CMO AGY STRIPS	31282YA25	712,403.00	154,052.91	15-Jul-23	7.5000%	FEDL HOME LOAN MTG CORP#S10025SMBS TR 000150 CL 2-INT ONLY R/MD	7.50	07/01/2023
9ILM9P0	MBS	CMO AGY STRIPS	31282YA66	124,242.00	25,896.00	1-Nov-23	7.0000%	FHGMAC TRUST 000155 IO CLASS 2INTEREST ONLY		
9ILM9P0	MBS	CMO AGY STRIPS	31282YAV1	369,813.00	83,899.08	1-Nov-22	7.5000%	FHGMAC TRUST 000145 IO CLASS AINTEREST ONLY		
9ILM9P0	MBS	CMO AGY STRIPS	31282YB40	15,865.00	3,778.00	1-Apr-27	7.0000%	FHS 183 183 IO INTEREST ONLY FHLMC STRIPPED		
9ILM9P0	MBS	CMO AGY STRIPS	31282YBC2	809,541.00	195,286.85	1-Jan-24	7.0000%	FHS 160 160-A INTEREST ONLY FREDDIEMAC STRIP		
9ILM9P0	MBS	CMO AGY STRIPS	31282YBE8	857,717.00	167,785.78	15-Feb-24	7.5000%	FHS 162 162-IO INTEREST ONLY FHLMC STRIPPED PC		
9ILM9P0	MBS	CMO AGY STRIPS	31282YBE8	411,704.00	80,537.18	15-Feb-24	7.5000%	FHS 162 162-IO INTEREST ONLY FHLMC STRIPPED PC		
9ILM9P0	MBS	CMO AGY STRIPS	31282YBV0	334.00	80.05	1-Jun-26	7.0000%	FHS 176 176-IO INTEREST ONLY FHLMC STRIPPED PC		
9ILM9P0	MBS	CMO AGY STRIPS	31282YBW8	100,743.00	24,871.99	1-Jul-26	7.0000%	FHS 177 177-B IO INTEREST ONLYFHLMC STRIPPED PC		
9ILM9P0	MBS	CMO AGY STRIPS	31282YBX6	390,490.00	95,195.78	15-Sep-26	8.0000%	FHS 179 179 IO INTEREST ONLY FHLMC STRIPPED		
9ILM9P0	MBS	CMO AGY STRIPS	31282YC49	310.00	62.58	1-Apr-31	6.0000%	FHS 212-IO CMO SERIES 212 FEDERAL HOME LN MGT CRP STRIP		
9ILM9P0	MBS	CMO AGY STRIPS	31282YC80	408,466.00	90,126.97	1-Jun-31	8.0000%	FHS 215-IO FREDDIE MAC		
9ILM9P0	MBS	CMO AGY STRIPS	31282YCD9	22,280.00	5,644.97	1-Jan-28	8.0000%	FHS 191-IO CMO SERIES 191 FEDERAL HOME LN MGT CORP		
9ILM9P0	MBS	CMO AGY STRIPS	31282YCK3	4,263.00	803.22	1-Apr-28	6.0000%	FHS 197 197-IO INTEREST ONLY FHLMC STRIPPED PC		
9ILM9P0	MBS	CMO AGY STRIPS	31282YCP2	183,138.00	38,321.13	1-Jan-29	6.5000%	FHS 200-IO CMO SERIES 200 FEDERAL HOME LN MGT CORP		
9ILM9P0	MBS	CMO AGY STRIPS	31282YCU1	291,710.00	67,716.17	1-May-29	7.0000%	FHS 205-IO CMO SERIES 205 FEDERAL HOME LN MGT CRP STRIP		
9ILM9P0	MBS	CMO AGY STRIPS	31282YCV9	18,199.00	3,114.61	15-Dec-30	7.5000%	FHS 206-IO CMO SERIES 206 FEDERAL HOME LN MGT CRP STRIP		
9ILM9P0	MBS	CMO AGY STRIPS	31282YCW7	193,941.00	41,350.13	1-Apr-30	7.0000%	FHS 207-IO CMO 2 SERIES 207 FEDERAL HOME LN MGT CRP STRIP		
9ILM9P0	MBS	CMO AGY STRIPS	31282YCX5	347,148.00	74,015.14	1-Aug-30	7.0000%	FHS 208 208-IO INTEREST ONLY FHLMC STRIPPED PC		
9ILM9P0	MBS	CMO AGY STRIPS	31282YDA4	362,899.00	75,935.74	1-Feb-32	6.5000%	FHS 217 IO FEDERAL HOME LN MGT CRP STRIP		
9ILM9P0	MBS	CMO AGY STRIPS	31282YDE6	64,807.00	14,881.91	1-Apr-32	7.0000%	FHS 221 IO FEDERAL HOME LN MGT CRP STRIP		
9ILM9P0	MBS	CMO AGY STRIPS	31282YDR7	33,562,640.00	7,232,438.86	30-Jun-35	0.0000%	FHR-231 IO FREDDIE MAC		
9ILM9P0	MBS	CMO AGY STRIPS	31282YDR7	33,562,640.00	7,232,438.86	30-Jun-35	0.0000%	FHR-231 IO FREDDIE MAC		
9ILM9P0	MBS	CMO AGY STRIPS	31282YDR7	33,562,640.00	7,232,438.86	30-Jun-35	0.0000%	FHR-231 IO FREDDIE MAC		
9ILM9P0	MBS	CMO AGY STRIPS	31282YDR7	22,080,712.00	4,758,189.41	30-Jun-35	0.0000%	FHR-231 IO FREDDIE MAC		
9ILM9P0	MBS	CMO AGY STRIPS	31282YEJ4	31,860,911.00	6,877,812.65	3-Jan-36	0.0000%	FHR-235 IO FREDDIE MAC		
9ILM9P0	MBS	CMO AGY STRIPS	31282YEN5	1,992,969.00	414,703.07	25-Apr-36	0.0000%	FHS 237 IO FREDDIE MAC		
9ILM9P0	MBS	CMO AGY STRIPS	31282YJ34	9,111,303.00	1,800,375.33	25-Jul-36	0.0000%	FHR-239 IO FREDDIE MAC		
9ILM9P0	MBS	CMO AGY STRIPS	31282YJ42	40,376,966.00	8,446,816.05	25-Jul-36	0.0000%	FHR-240 IO FREDDIE MAC		
9ILM9P0	MBS	CMO AGY STRIPS	31282YJ42	3,303,570.00	691,103.12	25-Jul-36	0.0000%	FHR-240 IO FREDDIE MAC		
9ILM9P0	MBS	CMO AGY STRIPS	31282YSS9	16,996,918.00	3,084,202.97	25-Oct-36	0.0000%	FHR-242 IO FREDDIE MAC		
9ILM9P0	MBS	CMO AGY STRIPS	31282YXC8	41,010,024.00	8,002,476.20	25-Nov-36	0.0000%	FHS 244 IO FREDDIE MAC		
9ILM9P0	MBS	CMO AGY STRIPS	31283FAB5	330,894.00	302,715.30	25-Jul-22	0.0000%	FHGS 3 3-PO SER 3 FEDERAL HOME LOAN MTG-GNMA		
9ILM9P0	MBS	CMO AGY STRIPS	31283FAB5	16,545.00	15,135.77	25-Jul-22	0.0000%	FHGS 3 3-PO SER 3 FEDERAL HOME LOAN MTG-GNMA		
9ILM9P0	MBS	CMO AGY STRIPS	3128CU3D6	587,719.00	492,174.14	1-May-29	0.0000%	FHS 205 PO CMO SERIES PO FEDERAL HOME LOAN MTGE		
9ILM9P0	MBS	CMO AGY STRIPS	3128CU5E2	791,282.00	552,330.02	15-Dec-30	0.0000%	FHS 206 PO CMO SERIES PO FEDERAL HOME LOAN MTGE		
9ILM9P0	MBS	CMO AGY STRIPS	3128CU5E2	208,899.00	145,815.12	15-Dec-30	0.0000%	FHS 206 PO CMO SERIES PO FEDERAL HOME LOAN MTGE		
9ILM9P0	MBS	CMO AGY STRIPS	3128CU7F7	798,112.00	682,975.94	1-Apr-30	0.0000%	FHS 207 PO 1 CMO SERIES PO FEDERAL HOME LOAN MTGE STRIP		
9ILM9P0	MBS	CMO AGY STRIPS	3128CU7F7	798,112.00	682,975.94	1-Apr-30	0.0000%	FHS 207 PO 1 CMO SERIES PO FEDERAL HOME LOAN MTGE STRIP		
9ILM9P0	MBS	CMO AGY STRIPS	3128CU7F7	798,112.00	682,975.94	1-Apr-30	0.0000%	FHS 207 PO 1 CMO SERIES PO FEDERAL HOME LOAN MTGE STRIP		
9ILM9P0	MBS	CMO AGY STRIPS	3128CU7F7	139,989.00	119,793.98	1-Apr-30	0.0000%	FHS 207 PO 1 CMO SERIES PO FEDERAL HOME LOAN MTGE STRIP		
9ILM9P0	MBS	CMO AGY STRIPS	3128CVBL7	604,993.00	506,994.25	1-Aug-30	0.0000%	FHS 208 208-PO PRINCIPAL ONLY FHLMC STRIPPED PC		
9ILM9P0	MBS	CMO AGY STRIPS	3128CVKA1	2,761,741.00	2,262,181.80	15-Jun-31	0.0000%	FHS 213 PO FREDDIE MAC		
9ILM9P0	MBS	CMO AGY STRIPS	3128CVLT9	2,448,110.00	2,043,818.35	15-Jun-31	0.0000%	FHS 214 PO FREDDIE MAC		
9ILM9P0	MBS	CMO AGY STRIPS	3128CVLT9	2,438,029.00	2,035,402.60	15-Jun-31	0.0000%	FHS 214 PO FREDDIE MAC		
9ILM9P0	MBS	CMO AGY STRIPS	3128CVPV0	937,924.00	785,003.76	1-Jun-31	0.0000%	FHS 215 PO FREDDIE MAC STRIP		
9ILM9P0	MBS	CMO AGY STRIPS	3128CVPV0	937,924.00	785,003.76	1-Jun-31	0.0000%	FHS 215 PO FREDDIE MAC STRIP		
9ILM9P0	MBS	CMO AGY STRIPS	3128CVPV0	937,924.00	785,003.76	1-Jun-31	0.0000%	FHS 215 PO FREDDIE MAC STRIP		
9ILM9P0	MBS	CMO AGY STRIPS	3128CVPV0	937,924.00	785,003.76	1-Jun-31	0.0000%	FHS 215 PO FREDDIE MAC STRIP		
9ILM9P0	MBS	CMO AGY STRIPS	3128CVPV0	937,924.00	785,003.76	1-Jun-31	0.0000%	FHS 215 PO FREDDIE MAC STRIP		
9ILM9P0	MBS	CMO AGY STRIPS	3128CVPV0	70,956.00	59,387.12	1-Jun-31	0.0000%	FHS 215 PO FREDDIE MAC STRIP		
9ILM9P0	MBS	CMO AGY STRIPS	3128CVSX3	2,025,437.00	1,689,796.38	1-Feb-32	0.0000%	FHS 217 PO FREDDIEMAC STRIP		
9ILM9P0	MBS	CMO AGY STRIPS	3128CVSX3	2,025,437.00	1,689,796.38	1-Feb-32	0.0000%	FHS 217 PO FREDDIEMAC STRIP		
9ILM9P0	MBS	CMO AGY STRIPS	3128CVSX3	323,672.00	270,035.07	1-Feb-32	0.0000%	FHS 217 PO FREDDIEMAC STRIP		
9ILM9P0	MBS	CMO AGY STRIPS	3128CVXJ8	2,354,019.00	1,977,161.10	15-Feb-32	0.0000%	FHS 220 PO FREDDIE MAC STRIP		
9ILM9P0	MBS	CMO AGY STRIPS	3128CVXJ8	2,354,019.00	1,977,161.10	15-Feb-32	0.0000%	FHS 220 PO FREDDIE MAC STRIP		
9ILM9P0	MBS	CMO AGY STRIPS	3128CVXJ8	2,354,019.00	1,977,161.10	15-Feb-32	0.0000%	FHS 220 PO FREDDIE MAC STRIP		

9ILM9P0	MBS	CMO AGY STRIPS	3128CVXJ8	2,354,019.00	1,977,161.10	15-Feb-32	0.0000% FHS 220 PO	FREDDIE MAC STRIP
9ILM9P0	MBS	CMO AGY STRIPS	3128CVXJ8	2,354,019.00	1,977,161.10	15-Feb-32	0.0000% FHS 220 PO	FREDDIE MAC STRIP
9ILM9P0	MBS	CMO AGY STRIPS	3128CVXJ8	2,354,019.00	1,977,161.10	15-Feb-32	0.0000% FHS 220 PO	FREDDIE MAC STRIP
9ILM9P0	MBS	CMO AGY STRIPS	3128CVXJ8	2,354,019.00	1,977,161.10	15-Feb-32	0.0000% FHS 220 PO	FREDDIE MAC STRIP
9ILM9P0	MBS	CMO AGY STRIPS	3128CVXJ8	1,414,654.00	1,188,180.62	15-Feb-32	0.0000% FHS 220 PO	FREDDIE MAC STRIP
9ILM9P0	MBS	CMO AGY STRIPS	3128HUA50	5,742,289.00	373,691.32	15-May-37	4.1856% FHS 246 S12	FREDDIE MAC
9ILM9P0	MBS	CMO AGY STRIPS	3128HUEF4	669,160.00	91,184.38	15-May-37	2.9144% FHS 246 X54	FREDDIE MAC
9ILM9P0	MBS	CMO AGY STRIPS	3128HUJB8	44,733,502.00	9,097,718.71	15-Dec-37	5.5000% FHS 248 IO	FREDDIE MAC
9ILM9P0	MBS	CMO AGY STRIPS	3128HUJB8	44,733,502.00	9,097,718.71	15-Dec-37	5.5000% FHS 248 IO	FREDDIE MAC
9ILM9P0	MBS	CMO AGY STRIPS	3128HUJB8	44,733,502.00	9,097,718.71	15-Dec-37	5.5000% FHS 248 IO	FREDDIE MAC
9ILM9P0	MBS	CMO AGY STRIPS	3128HUJB8	44,733,502.00	9,097,718.71	15-Dec-37	5.5000% FHS 248 IO	FREDDIE MAC
9ILM9P0	MBS	CMO AGY STRIPS	3128HUJB8	44,733,502.00	9,097,718.71	15-Dec-37	5.5000% FHS 248 IO	FREDDIE MAC
9ILM9P0	MBS	CMO AGY STRIPS	3128HUJB8	5,636,421.00	1,146,312.56	15-Dec-37	5.5000% FHS 248 IO	FREDDIE MAC
9ILM9P0	MBS	CMO AGY STRIPS	3128HUZU8	25,055,387.00	4,567,279.99	15-Jun-38	6.0000% FHR 255-13	FREDDIE MAC
9ILM9P0	MBS	CMO AGY STRIPS	3128HUVZ6	19,945,287.00	3,577,655.30	15-Jun-38	6.0000% FHR 255-14	FREDDIE MAC
9ILM9P0	MBS	CMO AGY STRIPS	3128HUZW4	35,595,512.00	6,863,289.62	15-Jun-38	6.0000% FHR 255-15	FREDDIE MAC
9ILM9P0	MBS	CMO AGY STRIPS	3128HUZX2	48,670,379.00	9,616,924.51	15-Jun-38	6.0000% FHR 255-16	FREDDIE MAC
9ILM9P0	MBS	CMO AGY STRIPS	3128HUZX2	36,978,747.00	7,306,740.37	15-Jun-38	6.0000% FHR 255-16	FREDDIE MAC
9ILM9P0	MBS	CMO AGY STRIPS	3128HUZY0	19,540,698.00	3,284,110.82	15-Jun-38	6.0000% FHR 255-5	FREDDIE MAC
9ILM9P0	MBS	CMO AGY STRIPS	3128HUZZ7	14,445,385.00	2,780,929.79	15-Jun-38	6.0000% FHR 255 13	FREDDIE MAC
9ILM9P0	MBS	CMO AGY STRIPS	3128HVF20	18,652,919.00	14,600,981.58	25-Aug-35	0.0000% FHR-232 PO	FREDDIE MAC
9ILM9P0	MBS	CMO AGY STRIPS	3128HVF6D	3,624,765.00	2,888,307.19	25-Jun-35	0.0000% FHR-231 PO	FREDDIE MAC
9ILM9P0	MBS	CMO AGY STRIPS	3128HWC62	2,643,729.00	2,231,079.09	25-Oct-36	0.0000% FHR-242 PO	FREDDIE MAC
9ILM9P0	MBS	CMO AGY STRIPS	3128HWJC2	41,010,024.00	33,474,650.00	25-Nov-36	0.0000% FHS 2006-244	FREDDIE MAC
9ILM9P0	MBS	CMO AGY STRIPS	3128HWJC2	10,252,506.00	8,368,662.50	25-Nov-36	0.0000% FHS 2006-244	FREDDIE MAC
9ILM9P0	MBS	CMO AGY STRIPS	3128HWNR4	46,006,632.00	35,456,264.40	25-Apr-37	0.0000% FHS 245 PO	FREDDIE MAC
9ILM9P0	MBS	CMO AGY STRIPS	3128HWNR4	4,600,663.00	3,545,626.44	25-Apr-37	0.0000% FHS 245 PO	FREDDIE MAC
9ILM9P0	MBS	CMO AGY STRIPS	3128HWPJ0	28,514,879.00	23,943,008.77	15-May-37	0.0000% FHS 246 PO	FREDDIE MAC
9ILR9N0	AGENCY	COUPON	3128X1EP8	500,000.00	502,815.43	21-May-18	5.2750% FREDDIE MAC	
9ILR9N0	AGENCY	COUPON	3128X1KG1	3,510,000.00	3,643,502.50	12-Jun-13	4.0000% FREDDIE MAC	
9ILR9N0	AGENCY	COUPON	3128X1MZ7	50,000.00	50,536.62	30-Jun-09	3.0000% FREDDIE MAC	
9ILR9N0	AGENCY	COUPON	3128X1SA6	120,000.00	121,078.29	14-Jul-09	3.3000% FREDDIE MAC	
9ILR9N0	AGENCY	COUPON	3128X2EV3	670,000.00	708,377.87	8-Dec-10	4.7500% FREDDIE MAC	
9ILR9N0	AGENCY	COUPON	3128X2K46	350,000.00	349,426.88	5-Mar-19	5.2000% FREDDIE MAC	
9ILR9N0	AGENCY	COUPON	3128X2ME2	50,000,000.00	50,540,419.94	12-Jan-09	3.8750% FREDDIE MAC	
9ILR9N0	AGENCY	COUPON	3128X2ME2	49,146,000.00	49,677,189.57	12-Jan-09	3.8750% FREDDIE MAC	
9ILM9P0	AGENCY	ZERO COUPON	3128X2SP1	1,000.00	726.76	1-Apr-16	0.0000% FREDDIE MAC	
9ILM9P0	AGENCY	ZERO COUPON	3128X2SS5	1,000.00	673.03	1-Oct-17	0.0000% FREDDIE MAC	
9ILM9P0	AGENCY	ZERO COUPON	3128X2SV8	1,000.00	611.03	1-Apr-19	0.0000% FREDDIE MAC	
9ILR9N0	AGENCY	COUPON	3128X2TM7	3,352,000.00	3,610,017.20	30-Jan-14	5.0000% FREDDIE MAC	
9ILR9N0	AGENCY	COUPON	3128X33E1	1,100,000.00	1,185,672.12	26-Jan-15	5.0500% FREDDIE MAC	
9ILR9N0	AGENCY	COUPON	3128X33F8	110,000.00	113,042.06	25-Jan-10	4.3750% FREDDIE MAC	
9ILR9N0	AGENCY	COUPON	3128X3H48	75,000.00	78,055.57	28-Apr-10	4.0200% FREDDIE MAC	
9ILR9N0	AGENCY	COUPON	3128X3K85	38,947,000.00	40,072,661.05	18-Nov-09	4.1250% FREDDIE MAC	
9ILR9N0	AGENCY	COUPON	3128X3L76	5,500,000.00	6,004,575.88	13-Nov-14	5.0000% FREDDIE MAC	
9ILR9N0	AGENCY	COUPON	3128X3VA8	250,000.00	253,410.93	1-Sep-09	4.1250% FREDDIE MAC	
9ILR9N0	AGENCY	COUPON	3128X3WY5	41,000.00	42,263.48	22-Sep-09	4.0000% FREDDIE MAC	
9ILR9N0	AGENCY	COUPON	3128X4BE0	665,000.00	662,604.15	12-May-20	5.3000% FREDDIE MAC	
9ILR9N0	AGENCY	COUPON	3128X4N56	500,000.00	505,293.20	24-Feb-11	5.2500% FREDDIE MAC	
9ILR9N0	AGENCY	COUPON	3128X53C0	2,500,000.00	2,578,757.30	16-Apr-37	6.0000% FREDDIE MAC	
9ILR9N0	AGENCY	COUPON	3128X5LQ9	25,000.00	25,870.88	20-Oct-21	6.0000% FREDDIE MAC	
9ILR9N0	AGENCY	COUPON	3128X5PK8	165,000.00	168,388.01	21-Nov-13	5.4500% FREDDIE MAC	
9ILR9N0	AGENCY	COUPON	3128X5WT1	14,000.00	14,217.27	9-Jan-14	5.3750% FREDDIE MAC	
9ILR9N0	AGENCY	COUPON	3128X6F35	2,230,000.00	2,142,797.71	30-Jan-23	5.2500% FREDDIE MAC	
9ILR9N0	AGENCY	COUPON	3128X6G59	50,000,000.00	49,788,039.34	29-Jan-18	4.3500% FREDDIE MAC	
9ILR9N0	AGENCY	COUPON	3128X6H82	40,000,000.00	40,085,200.00	13-Feb-15	4.3500% FREDDIE MAC	
9ILR9N0	AGENCY	COUPON	3128X6L20	50,000,000.00	50,693,910.45	29-Jan-13	4.1500% FREDDIE MAC	
9ILR9N0	AGENCY	COUPON	3128X6RH1	100,000.00	101,058.27	21-Nov-19	5.5000% FREDDIE MAC	
9ILR9N0	AGENCY	COUPON	3128X6UD6	245,000.00	246,803.74	12-Dec-17	5.5000% FREDDIE MAC	
9ILR9N0	AGENCY	COUPON	3128X7EX8	705,000.00	707,370.46	1-Apr-13	4.1250% FREDDIE MAC	
9ILR9N0	AGENCY	COUPON	3128X7H49	9,200,000.00	9,336,620.00	19-Jun-13	5.0000% FREDDIE MAC	
9ILR9N0	AGENCY	COUPON	3128X7H64	50,000,000.00	50,802,569.45	23-Jun-11	4.3750% FREDDIE MAC	
9ILR9N0	AGENCY	COUPON	3128X7H64	15,300,000.00	15,545,586.25	23-Jun-11	4.3750% FREDDIE MAC	
9ILR9N0	AGENCY	COUPON	3128X7HE7	20,000,000.00	20,150,266.67	30-Apr-10	3.0000% FREDDIE MAC	
9ILR9N0	AGENCY	COUPON	3128X7J39	22,222,000.00	22,598,453.03	26-Jun-15	5.5000% FREDDIE MAC	
9ILR9N0	AGENCY	COUPON	3128X7J70	25,000,000.00	25,697,830.97	1-Jul-13	5.0000% FREDDIE MAC	
9ILR9N0	AGENCY	COUPON	3128X7M50	50,000,000.00	50,893,434.40	10-Jul-15	5.2500% FREDDIE MAC	
9ILR9N0	AGENCY	COUPON	3128X7M50	28,440,000.00	28,948,185.48	10-Jul-15	5.2500% FREDDIE MAC	
9ILR9N0	AGENCY	COUPON	3128X7MZ4	150,000.00	151,080.72	12-May-10	3.3500% FREDDIE MAC	
9ILR9N0	AGENCY	COUPON	3128X7PK4	85,000.00	86,997.56	30-Apr-15	5.0000% FREDDIE MAC	
9ILR9N0	AGENCY	COUPON	3128X7PM0	50,000.00	50,283.06	30-Apr-18	5.0000% FREDDIE MAC	
9ILR9N0	AGENCY	COUPON	3128X7R48	2,850,000.00	2,860,914.11	28-Jul-11	4.0000% FREDDIE MAC	

9ILR9N0	AGENCY	COUPON	3128X7WZ3	7,850,000.00	7,911,814.68	23-Jun-09	2.7000% FREDDIE MAC
9ILM9P0	AGENCY	COUPON	3128X7XM1	5,615,000.00	5,521,791.00	19-Jun-23	3.1819% FREDDIE MAC
9ILR9N0	AGENCY	COUPON	3128X7XX7	75,000.00	76,455.22	18-Jun-15	5.0000% FREDDIE MAC
9ILR9N0	AGENCY	COUPON	3128X7ZN7	3,600,000.00	3,625,459.44	12-Jun-13	4.5000% FREDDIE MAC
9ILP1M0	MBS	CMO AGENCIES	312904GT6	1,090.00	1,134.10	15-Sep-21	7.0000% FHLMC R 194 194-E CMO SER 194 FEDERAL HOME LOAN MTGE CORP
9ILM9P0	MBS	CMO AGENCIES	3129053M2	2,868.00	75,540.77	15-Jun-21	1031.0000% FHR 1096 1096-H CMO SER 1096 FEDERAL HOME LOAN MTGE GOLD
9ILM9P0	MBS	CMO AGENCIES	3129084A1	249.00	432.42	15-Mar-22	1095.3125% FHLMG 1226 1226 M CMO SER 1226FEDERAL HOME LOAN MTGE GOLD
9ILM9P0	MBS	CMO AGY STRIPS	312908J98	62,735.00	292,843.29	15-Apr-23	152.0000% FHR 202 202-S SERIES 202 FEDERAL HOME LOAN MTGE GOLD
9ILM9P0	MBS	CMO AGENCIES	312908QQ2	1,099.00	553.73	15-Jan-22	1007.5000% FHLMG 1210 1210-U CMO SER 1210FEDERAL HOME LOAN MTGE GOLD
9ILM9P0	MBS	CMO AGY STRIPS	312909BH6	34,656.00	31,524.27	15-May-23	0.0000% FHR 205 205-B SERIES 205 FEDERAL HOME LOAN MTG
9ILM9P0	MBS	CMO AGY STRIPS	312911GT1	413.00	745.96	15-Aug-22	1189.3000% FHLMG 1343 1343-IB SERIES 1343FEDERAL HOME LOAN MTGE GOLD
9ILM9P0	MBS	CMO AGY STRIPS	312912YJ1	363,436.00	53,484.70	15-Oct-22	5.5000% FHLMG 1401 1401-S SERIES 1401 FEDERAL HOME LOAN MTGE GOLD
9ILM9P0	MBS	CMO AGY STRIPS	312912YJ1	363,436.00	53,484.70	15-Oct-22	5.5000% FHLMG 1401 1401-S SERIES 1401 FEDERAL HOME LOAN MTGE GOLD
9ILM9P0	MBS	CMO AGY STRIPS	312912YJ1	363,436.00	53,484.70	15-Oct-22	5.5000% FHLMG 1401 1401-S SERIES 1401 FEDERAL HOME LOAN MTGE GOLD
9ILM9P0	MBS	CMO AGY STRIPS	312912YJ1	363,436.00	53,484.70	15-Oct-22	5.5000% FHLMG 1401 1401-S SERIES 1401 FEDERAL HOME LOAN MTGE GOLD
9ILM9P0	MBS	CMO AGY STRIPS	312912YJ1	363,436.00	53,484.70	15-Oct-22	5.5000% FHLMG 1401 1401-S SERIES 1401 FEDERAL HOME LOAN MTGE GOLD
9ILM9P0	MBS	CMO AGY STRIPS	312912YJ1	363,436.00	53,484.70	15-Oct-22	5.5000% FHLMG 1401 1401-S SERIES 1401 FEDERAL HOME LOAN MTGE GOLD
9ILM9P0	MBS	CMO AGY STRIPS	312912YJ1	201,102.00	29,594.86	15-Oct-22	5.5000% FHLMG 1401 1401-S SERIES 1401 FEDERAL HOME LOAN MTGE GOLD
9ILP1M0	MBS	CMO AGENCIES	312915G96	333.00	316.75	15-May-23	3.1900% FHLMG 1500 1500-FD SERIES 1500FEDERAL HOME LOAN MTGE GOLD
9ILP1M0	MBS	CMO AGENCIES	312915ZZ7	1,817.00	1,804.74	15-May-23	7.0000% FHR 1505 1505 Q SER 1505 FEDERAL HOME LOAN MTGE GOLD
9ILGKU2	AGENCY	DISCOUNTS	313312G53	500,000.00	500,000.00	19-Sep-08	0.0000% FEDERAL FARM CREDIT BANK D/N
9ILQ4L0	AGENCY	COUPON	31331L4Z8	65,000.00	73,138.20	25-Jul-16	5.7000% FEDERAL FARM CREDIT BANK
9ILQ4L0	AGENCY	COUPON	31331L6T0	1,000,000.00	1,125,766.69	14-Aug-17	5.6200% FEDERAL FARM CREDIT BANK
9ILQ4L0	AGENCY	COUPON	31331LJL3	4,608,000.00	5,889,535.50	6-Jun-31	6.7500% FEDERAL FARM CREDIT BANK
9ILQ4L0	AGENCY	COUPON	31331R6Y6	76,000.00	89,433.62	14-Jun-19	6.6500% FEDERAL FARM CREDIT BANK-MTN
9ILQ4L0	AGENCY	COUPON	31331RKP9	50,000.00	56,593.22	26-Nov-12	6.2800% FEDERAL FARM CREDIT BANK MTN
9ILQ4L0	AGENCY	COUPON	31331RN68	2,125,000.00	2,402,397.88	7-Dec-28	5.7500% FEDERAL FARM CREDIT BANK MTN
9ILQ4L0	AGENCY	COUPON	31331RP90	255,000.00	282,899.24	11-Dec-13	5.4500% FEDERAL FARM CREDIT BANK
9ILQ4L0	AGENCY	COUPON	31331RUY9	100,000.00	113,052.26	28-May-13	6.0600% FEDERAL FARM CREDIT BANK-MTN
9ILQ4L0	AGENCY	COUPON	31331S6T5	400,000.00	409,157.66	20-Sep-22	4.8000% FEDERAL FARM CREDIT BANK
9ILQ4L0	AGENCY	COUPON	31331SC43	66,000.00	69,829.15	15-May-18	4.5000% FEDERAL FARM CREDIT BANK
9ILQ4L0	AGENCY	COUPON	31331SL68	13,955,000.00	14,548,314.99	5-Jan-18	4.5000% FEDERAL FARM CREDIT BANK
9ILQ4L0	AGENCY	COUPON	31331SUM3	1,000,000.00	1,079,376.10	15-Apr-15	4.9000% FEDERAL FARM CREDIT BANK
9ILQ4L0	AGENCY	COUPON	31331SWL3	10,000,000.00	10,324,086.49	6-Jan-25	5.0300% FEDERAL FARM CREDIT BANK
9ILQ4L0	AGENCY	COUPON	31331SZJ5	435,000.00	440,895.70	7-May-20	4.6700% FEDERAL FARM CREDIT BANK
9ILQ4L0	AGENCY	COUPON	31331T4V0	5,000.00	5,264.09	13-Aug-19	5.2500% FEDERAL FARM CREDIT BANK
9ILQ4L0	AGENCY	COUPON	31331TBF7	5,000.00	5,213.75	25-Aug-10	4.6500% FEDERAL FARM CREDIT BANK
9ILQ4L0	AGENCY	COUPON	31331TEP2	50,000.00	52,568.96	22-Sep-10	4.1800% FEDERAL FARM CREDIT BANK
9ILQ4L0	AGENCY	COUPON	31331TZ87	1,635,000.00	1,799,694.23	24-Jun-14	5.3000% FEDERAL FARM CREDIT BANK
9ILQ4L0	AGENCY	COUPON	31331V3M6	19,950,000.00	21,812,715.05	6-Jan-16	5.2500% FEDERAL FARM CREDIT BANK
9ILQ4L0	AGENCY	COUPON	31331V4E3	850,000.00	920,314.85	15-Sep-14	5.1800% FEDERAL FARM CREDIT BANK
9ILQ4L0	AGENCY	COUPON	31331V4Z6	32,205,000.00	35,820,279.46	26-Sep-17	5.2000% FEDERAL FARM CREDIT BANK
9ILQ4L0	AGENCY	COUPON	31331V5G7	420,000.00	462,506.93	28-Nov-16	5.2000% FEDERAL FARM CREDIT BANK
9ILQ4L0	AGENCY	COUPON	31331VA22	424,000.00	478,534.12	23-Nov-16	5.5700% FEDERAL FARM CREDIT BANK
9ILQ4L0	AGENCY	COUPON	31331VBM7	600,000.00	624,247.27	4-Apr-23	5.0000% FEDERAL FARM CREDIT BANK
9ILQ4L0	AGENCY	COUPON	31331VEF9	8,300,000.00	8,739,452.20	1-Apr-24	5.1000% FEDERAL FARM CREDIT BANK
9ILQ4L0	AGENCY	COUPON	31331VHC3	10,000,000.00	10,650,035.15	23-Dec-24	5.3000% FEDERAL FARM CREDIT BANK
9ILQ4L0	AGENCY	COUPON	31331VJ80	50,000,000.00	53,807,483.57	18-Jul-11	5.3750% FEDERAL FARM CREDIT BANK
9ILQ4L0	AGENCY	COUPON	31331VJ80	15,184,000.00	16,340,256.61	18-Jul-11	5.3750% FEDERAL FARM CREDIT BANK
9ILQ4L0	AGENCY	COUPON	31331VMG8	8,875,000.00	9,640,866.37	3-May-16	5.0000% FEDERAL FARM CREDIT BANK
9ILQ4L0	AGENCY	COUPON	31331VNE2	1,240,000.00	1,324,874.65	11-Jan-16	4.8750% FEDERAL FARM CREDIT BANK
9ILQ4L0	AGENCY	COUPON	31331VSG2	200,000.00	215,185.41	6-Sep-16	5.0500% FEDERAL FARM CREDIT BANK
9ILQ4L0	AGENCY	COUPON	31331VWF9	50,000,000.00	55,326,533.62	17-Apr-36	5.4100% FEDERAL FARM CREDIT BANK
9ILQ4L0	AGENCY	COUPON	31331VWF9	29,103,000.00	32,203,362.16	17-Apr-36	5.4100% FEDERAL FARM CREDIT BANK
9ILQ4L0	AGENCY	COUPON	31331VX92	500,000.00	526,359.94	16-Aug-21	5.8750% FEDERAL FARM CREDIT BANK
9ILQ4L0	AGENCY	COUPON	31331VZT6	330,000.00	370,781.91	18-Aug-17	5.6250% FEDERAL FARM CREDIT BANK
9ILQ4L0	AGENCY	COUPON	31331XE40	565,000.00	596,277.55	13-Sep-10	5.2500% FEDERAL FARM CREDIT BANK
9ILQ4L0	AGENCY	COUPON	31331XFD9	3,000,000.00	3,234,724.03	3-Jan-17	4.9500% FEDERAL FARM CREDIT BANK
9ILQ4L0	AGENCY	COUPON	31331XFK3	22,365,000.00	23,526,984.95	5-Oct-21	5.0300% FEDERAL FARM CREDIT BANK
9ILQ4L0	AGENCY	COUPON	31331XJV5	1,000,000.00	1,030,123.62	27-Dec-13	5.0000% FEDERAL FARM CREDIT BANK
9ILQ4L0	AGENCY	COUPON	31331XKA9	19,720,000.00	21,291,230.33	27-Dec-16	4.9500% FEDERAL FARM CREDIT BANK
9ILQ4L0	AGENCY	COUPON	31331XKB7	17,770,000.00	19,329,224.76	27-Dec-18	5.0500% FEDERAL FARM CREDIT BANK
9ILQ4L0	AGENCY	COUPON	31331XS52	24,280,000.00	27,127,976.03	1-Aug-17	5.5500% FEDERAL FARM CREDIT BANK
9ILQ4L0	AGENCY	COUPON	31331XT85	23,782,000.00	26,853,489.83	3-Aug-37	5.7000% FEDERAL FARM CREDIT BANK
9ILGKU2	AGENCY	ORIGINAL FACE	31331Y4W7	50,000,000.00	51,279,780.39	21-Aug-38	5.1400% FFCB08-IA4 1 FEDERAL FARM CREDIT BANK
9ILQ4L0	AGENCY	COUPON	31331YG46	550,000.00	554,771.89	21-Apr-11	2.6250% FEDERAL FARM CREDIT BANK
9ILQ4L0	AGENCY	COUPON	31331YH86	150,000.00	151,279.46	28-Apr-10	3.3000% FEDERAL FARM CREDIT BANK
9ILQ4L0	AGENCY	COUPON	31331YH94	120,000.00	121,264.32	4-May-10	2.7500% FEDERAL FARM CREDIT BANK
9ILQ4L0	AGENCY	ORIGINAL FACE	31331YT91	18,554,414.00	18,615,232.81	21-Nov-14	4.6000% FFCB 2008-IA1 1 FEDERAL FARM CREDIT BANK
9ILGKU2	AGENCY	DISCOUNTS	313384H28	8,000,000.00	7,997,165.36	24-Sep-08	0.0000% FEDERAL HOME LOAN BANK D/N
9ILGKU2	AGENCY	DISCOUNTS	313384H44	28,800,000.00	28,785,715.49	26-Sep-08	0.0000% FEDERAL HOME LOAN BANK D/N
9ILGKU2	AGENCY	DISCOUNTS	313384H93	6,300,000.00	6,294,738.30	1-Oct-08	0.0000% FEDERAL HOME LOAN BANK D/N
9ILGKU2	AGENCY	DISCOUNTS	313384J34	6,390,000.00	6,383,774.48	3-Oct-08	0.0000% FEDERAL HOME LOAN BANK D/N

9ILGKU2	AGENCY	DISCOUNTS	313384J83	1,634,000.00	1,631,840.28	8-Oct-08	0.0000%	FEDERAL HOME LOAN BANK D/N
9ILGKU2	AGENCY	DISCOUNTS	313384M30	1,000,000.00	997,572.22	27-Oct-08	0.0000%	FEDERAL HOME LOAN BANK D/N
9ILGKU2	AGENCY	DISCOUNTS	313384M71	50,000,000.00	49,854,146.00	31-Oct-08	0.0000%	FEDERAL HOME LOAN BANK D/N
9ILGKU2	AGENCY	DISCOUNTS	313384M71	50,000,000.00	49,854,146.00	31-Oct-08	0.0000%	FEDERAL HOME LOAN BANK D/N
9ILGKU2	AGENCY	DISCOUNTS	313384P52	50,000,000.00	49,808,666.50	14-Nov-08	0.0000%	FEDERAL HOME LOAN BANK D/N
9ILGKU2	AGENCY	DISCOUNTS	313384P52	11,765,000.00	11,719,979.23	14-Nov-08	0.0000%	FEDERAL HOME LOAN BANK D/N
9ILGKU2	AGENCY	DISCOUNTS	313384Q44	1,906,000.00	1,898,761.97	21-Nov-08	0.0000%	FEDERAL HOME LOAN BANK D/N
9ILGKU2	AGENCY	DISCOUNTS	313384Q77	12,500,000.00	12,443,663.50	24-Nov-08	0.0000%	FEDERAL HOME LOAN BANK D/N
9ILGKU2	AGENCY	DISCOUNTS	313384T41	44,830,000.00	44,566,160.66	15-Dec-08	0.0000%	FEDERAL HOME LOAN BANK D/N
9ILQ4L0	AGENCY	COUPON	3133955V3	100,000.00	112,172.22	12-Dec-11	6.4350%	FEDERAL HOME LOAN BANK SYSTEM
9ILGKU2	AGENCY	DISCOUNTS	313396G80	50,000,000.00	49,989,368.50	22-Sep-08	0.0000%	FEDERAL HOME LOAN MTGE D/N
9ILGKU2	AGENCY	DISCOUNTS	313396H89	50,000,000.00	49,961,040.50	30-Sep-08	0.0000%	FEDERAL HOME LOAN MTGE D/N
9ILGKU2	AGENCY	DISCOUNTS	313396H89	50,000,000.00	49,961,040.50	30-Sep-08	0.0000%	FEDERAL HOME LOAN MTGE D/N
9ILGKU2	AGENCY	DISCOUNTS	313396H89	50,000,000.00	49,961,040.50	30-Sep-08	0.0000%	FEDERAL HOME LOAN MTGE D/N
9ILGKU2	AGENCY	DISCOUNTS	313396H89	50,000,000.00	49,961,040.50	30-Sep-08	0.0000%	FEDERAL HOME LOAN MTGE D/N
9ILGKU2	AGENCY	DISCOUNTS	313396H89	50,000,000.00	49,961,040.50	30-Sep-08	0.0000%	FEDERAL HOME LOAN MTGE D/N
9ILGKU2	AGENCY	DISCOUNTS	313396H89	50,000,000.00	49,961,040.50	30-Sep-08	0.0000%	FEDERAL HOME LOAN MTGE D/N
9ILGKU2	AGENCY	DISCOUNTS	313396H89	50,000,000.00	49,961,040.50	30-Sep-08	0.0000%	FEDERAL HOME LOAN MTGE D/N
9ILGKU2	AGENCY	DISCOUNTS	313396H89	50,000,000.00	49,961,040.50	30-Sep-08	0.0000%	FEDERAL HOME LOAN MTGE D/N
9ILGKU2	AGENCY	DISCOUNTS	313396H89	50,000,000.00	49,961,040.50	30-Sep-08	0.0000%	FEDERAL HOME LOAN MTGE D/N
9ILGKU2	AGENCY	DISCOUNTS	313396H89	50,000,000.00	49,961,040.50	30-Sep-08	0.0000%	FEDERAL HOME LOAN MTGE D/N
9ILGKU2	AGENCY	DISCOUNTS	313396H89	50,000,000.00	49,961,040.50	30-Sep-08	0.0000%	FEDERAL HOME LOAN MTGE D/N
9ILGKU2	AGENCY	DISCOUNTS	313396H89	50,000,000.00	49,961,040.50	30-Sep-08	0.0000%	FEDERAL HOME LOAN MTGE D/N
9ILGKU2	AGENCY	DISCOUNTS	313396H89	50,000,000.00	49,961,040.50	30-Sep-08	0.0000%	FEDERAL HOME LOAN MTGE D/N
9ILGKU2	AGENCY	DISCOUNTS	313396H89	26,850,000.00	26,829,078.75	30-Sep-08	0.0000%	FEDERAL HOME LOAN MTGE D/N
9ILGKU2	AGENCY	DISCOUNTS	313396H97	50,000,000.00	49,958,240.50	1-Oct-08	0.0000%	FEDERAL HOME LOAN MTGE D/N
9ILGKU2	AGENCY	DISCOUNTS	313396J61	1,000.00	998.82	6-Oct-08	0.0000%	FEDERAL HOME LOAN MTGE D/N
9ILGKU2	AGENCY	DISCOUNTS	313396M34	400,000.00	399,092.22	27-Oct-08	0.0000%	FEDERAL HOME LOAN MTGE D/N
9ILGKU2	AGENCY	DISCOUNTS	313396Q71	50,000,000.00	49,774,654.00	24-Nov-08	0.0000%	FEDERAL HOME LOAN MTGE D/N
9ILGKU2	AGENCY	DISCOUNTS	313396Q71	50,000,000.00	49,774,654.00	24-Nov-08	0.0000%	FEDERAL HOME LOAN MTGE D/N
9ILGKU2	AGENCY	DISCOUNTS	313396Q71	50,000,000.00	49,774,654.00	24-Nov-08	0.0000%	FEDERAL HOME LOAN MTGE D/N
9ILGKU2	AGENCY	DISCOUNTS	313396Q71	50,000,000.00	49,774,654.00	24-Nov-08	0.0000%	FEDERAL HOME LOAN MTGE D/N
9ILGKU2	AGENCY	DISCOUNTS	313396Q71	6,240,000.00	6,211,876.82	24-Nov-08	0.0000%	FEDERAL HOME LOAN MTGE D/N
9ILM9P0	AGENCY	DISCOUNTS	313396Q71	43,760,000.00	43,562,777.18	24-Nov-08	0.0000%	FEDERAL HOME LOAN MTGE D/N
9ILM9P0	AGENCY	DISCOUNTS	313396R62	1,620,000.00	1,611,992.42	1-Dec-08	0.0000%	FEDERAL HOME LOAN MTGE D/N
9ILM9P0	AGENCY	DISCOUNTS	313396V34	50,000,000.00	49,655,347.50	30-Dec-08	0.0000%	FEDERAL HOME LOAN MTGE D/N

9ILQ4L0	AGENCY	COUPON	3133MJQF0	7,445,000.00	8,257,287.51	15-Aug-16	5.5000% FEDERAL HOME LOAN BANK
9ILQ4L0	AGENCY	COUPON	3133MNVV0	22,500,000.00	24,876,016.54	15-May-12	5.7500% FEDERAL HOME LOAN BANK
9ILQ4L0	AGENCY	COUPON	3133MTRK6	1,000,000.00	1,027,236.94	13-Nov-09	4.0000% FEDERAL HOME LOAN BANK SYSTEM
9ILQ4L0	AGENCY	COUPON	3133MTZL5	55,000.00	58,457.21	15-Nov-12	4.5000% FEDERAL HOME LOAN BANK SYSTEM
9ILR9N0	AGENCY	ZERO COUPON	3133MUP74	50,000,000.00	11,060,193.00	27-Dec-32	0.0000% FEDERAL HOME LOAN BANK SYSTEM
9ILR9N0	AGENCY	ZERO COUPON	3133MUP74	7,930,000.00	1,754,146.61	27-Dec-32	0.0000% FEDERAL HOME LOAN BANK SYSTEM
9ILP1M0	MBS	CMO AGENCIES	3133T2EL0	108.00	107.91	15-Nov-08	6.0000% FHLMG 1606 1606-H SERIES 1606 FEDERAL HOME LOAN MTGE GOLD
9ILM9P0	MBS	CMO AGY STRIPS	3133T2UX6	1,620,789.00	333,179.59	25-Nov-23	7.0500% FH G93-023 23-SC CMO SER 93-23FEDERAL HOME LOAN MTGE-GNMA
9ILM9P0	MBS	CMO AGY STRIPS	3133T2UX6	1,080,526.00	222,119.72	25-Nov-23	7.0500% FH G93-023 23-SC CMO SER 93-23FEDERAL HOME LOAN MTGE-GNMA
9ILM9P0	MBS	CMO AGY STRIPS	3133T56D0	189,734.00	31,163.73	15-Sep-24	8.5000% FHLMG 1749 1749-IO SERIES 1749FEDERAL HOME LOAN MTGE GOLD
9ILM9P0	MBS	CMO AGY STRIPS	3133T5M91	63,598.00	58,742.22	15-Oct-24	0.0000% FHLMG 1755 1755-H SERIES 1755 FEDERAL HOME LOAN MTGE GOLD
9ILM9P0	MBS	CMO AGY STRIPS	3133T5XA6	137,053.00	132,069.66	15-Dec-24	0.0000% FHLMG 1764 1764-PO SERIES 1764FEDERAL HOME LOAN MTGE GOLD
9ILM9P0	MBS	CMO AGY STRIPS	3133T5ZB2	59,411.00	4,677.17	15-Feb-25	8.0000% FHLMG 1770 1770-D SERIES 1770 FEDERAL HOME LOAN MTGE GOLD
9ILM9P0	MBS	CMO AGY STRIPS	3133T6NC1	2,929.00	80.12	15-Nov-25	7.0000% FHLMG 1800 1800-G CMO SER 1800FEDERAL HOME LOAN MTGE GOLD
9ILP1M0	MBS	CMO AGENCIES	3133T6RN3	99,859.00	100,193.18	15-Nov-08	6.0000% FHLMG 1807 1807-A CMO SER 1807FEDERAL HOME LOAN MTGE GOLD
9ILM9P0	MBS	CMO AGY STRIPS	3133T7KN8	4,934.00	1,233.58	15-Aug-26	0.0000% FHLMG 1882 1882-B SERIES 1882 FEDERAL HOME LOAN MTGE GOLD
9ILM9P0	MBS	CMO AGY STRIPS	3133T8B63	1,174,105.00	11,370.91	15-Oct-26	0.3750% FHLMG 1901 1901-C SERIES 1901 FEDERAL HOME LOAN MTGE GOLD
9ILM9P0	MBS	CMO AGY STRIPS	3133TAA51	196,302.00	153,730.89	15-Dec-21	0.0000% FHR 210 210-A SERIES 210 FEDERAL HOME LOAN MTG
9ILM9P0	MBS	CMO AGY STRIPS	3133TAAU6	556,182.00	88,608.01	15-Dec-21	6.5000% FHR 210 210-SA CMO SERIES 210 FEDERAL HOME LOAN MTGE
9ILM9P0	MBS	CMO AGY STRIPS	3133TAFV9	1,734.00	370.99	15-Jul-27	7.5000% FHR 1980 IO FREDDIE MAC
9ILM9P0	MBS	CMO AGY STRIPS	3133TCQV3	36,124.00	29,260.42	15-Feb-28	0.0000% FHR 2030 2030 E SERIES 2030 FEDERAL HOME LOAN MTG
9ILM9P0	MBS	CMO AGY STRIPS	3133TCXQ6	42,356.00	2,866.25	15-Feb-28	6.5000% FHR 2030 2030-C SERIES 2030 FEDERAL HOME LOAN MTGE GOLD
9ILM9P0	MBS	CMO AGY STRIPS	3133TDBG0	40,856.00	37,196.34	15-Mar-28	0.0000% FHR 2035 2035 N SERIES 2035 FEDERAL HOME LOAN MTG
9ILM9P0	MBS	CMO AGY STRIPS	3133TDBX3	10,720.00	1,088.05	15-Mar-28	6.2500% FHR 2035 2035-T SERIES 2035 FEDERAL HOME LOAN MTGE GOLD
9ILM9P0	MBS	CMO AGY STRIPS	3133TDBY1	134,946.00	127,787.50	15-Mar-28	0.0000% FHR 2035 2035 U SERIES 2035 FEDERAL HOME LOAN MTG
9ILM9P0	MBS	CMO AGY STRIPS	3133TDS80	684,305.00	85,975.28	15-Apr-13	6.5000% FHR 2052 2052-PM SERIES 2052 FEDERAL HOME LOAN MTGE GOLD
9ILM9P0	MBS	CMO AGY STRIPS	3133TDSK3	1,020,279.00	177,250.87	15-Jan-22	7.6500% FHR 2052 2052-SB SERIES 2052 FEDERAL HOME LOAN MTGE GOLD
9ILM9P0	MBS	CMO AGY STRIPS	3133TGR50	2,093,886.00	6,578.29	15-Oct-28	0.1500% FHR 2097 2097-ST SER 2097 FEDERAL HOME LOAN MTGE GOLD
9ILM9P0	MBS	CMO AGY STRIPS	3133TGR50	2,093,886.00	6,578.29	15-Oct-28	0.1500% FHR 2097 2097-ST SER 2097 FEDERAL HOME LOAN MTGE GOLD
9ILM9P0	MBS	CMO AGY STRIPS	3133TGR50	19,138.00	60.13	15-Oct-28	0.1500% FHR 2097 2097-ST SER 2097 FEDERAL HOME LOAN MTGE GOLD
9ILM9P0	MBS	CMO AGY STRIPS	3133THUL9	491,942.00	122,985.57	15-Jan-29	0.0000% FHR 2113 2113-LP SERIES 2113 FEDERAL HOME LOAN MTGE GOLD
9ILP1M0	MBS	CMO AGENCIES	3133TJ2C6	111,835.00	111,246.60	15-Jan-29	2.9875% FHR 2111 FH FREDDIE MAC
9ILM9P0	MBS	CMO AGY STRIPS	3133TJLR2	15,049.00	580.78	15-Feb-29	7.0000% FHR 2127 2127-IO SERIES 2127 FEDERAL HOME LOAN MTGE GOLD
9ILM9P0	MBS	CMO AGY STRIPS	3133TJLY7	104,214.00	6,427.86	15-Feb-29	7.0000% FHR 2127 2127-PC SERIES 2127 FEDERAL HOME LOAN MTGE GOLD
9ILM9P0	MBS	CMO AGY STRIPS	3133TKAQ3	869,196.00	121,298.04	15-Mar-29	5.1625% FHR 2136 2136-SG CMO SER 2136 FEDERAL HOME LOAN MTGE
9ILM9P0	MBS	CMO AGY STRIPS	3133TKYW4	666,236.00	75,041.75	15-May-29	5.2125% FHR 2156 2156-SJ SERIES 2156 FEDERAL HOME LOAN MTGE GOLD
9ILM9P0	MBS	CMO AGENCIES	3133TMAA4	994,700.00	1,019,448.63	20-Oct-29	7.0000% FHR 2190 2190-ZB CMO SER 2190 FEDERAL HOME LOAN MTGE GOLD
9ILM9P0	MBS	CMO AGY STRIPS	3133TT3L3	1,995,769.00	231,192.87	15-Sep-29	5.5125% FHR 2320 2320-PS SERIES 2320 FEDERAL HOME LOAN MTGE GOLD
9ILQ4L0	AGENCY	COUPON	3133X06Q7	46,615,000.00	48,333,658.18	13-Aug-10	4.1250% FEDERAL HOME LOAN BANK SYSTEM
9ILQ4L0	AGENCY	COUPON	3133X0AZ2	50,000.00	50,930.04	15-Aug-12	4.4000% FEDERAL HOME LOAN BANK SYSTEM
9ILQ4L0	AGENCY	COUPON	3133X0KH1	35,000.00	36,984.19	6-Aug-10	4.5500% FEDERAL HOME LOAN BANK SYSTEM
9ILQ4L0	AGENCY	COUPON	3133X1BV8	540,000.00	565,723.21	16-Sep-13	4.5000% FEDERAL HOME LOAN BANK SYSTEM
9ILQ4L0	AGENCY	COUPON	3133X26Y6	500,000.00	545,512.69	24-May-13	5.1300% FEDERAL HOME LOAN BANK SYSTEM
9ILQ4L0	AGENCY	COUPON	3133X2BX2	12,480,000.00	13,079,430.71	15-Nov-10	4.2500% FEDERAL HOME LOAN BANK SYSTEM
9ILQ4L0	AGENCY	COUPON	3133X2PK5	4,965,000.00	5,028,196.90	16-Dec-10	4.7400% FEDERAL HOME LOAN BANK SYSTEM
9ILQ4L0	AGENCY	COUPON	3133X6PG5	500,000.00	521,028.03	26-Apr-10	4.0800% FEDERAL HOME LOAN BANK SYSTEM
9ILQ4L0	AGENCY	COUPON	3133X6ZL3	39,620,000.00	41,822,415.18	13-May-11	4.5000% FEDERAL HOME LOAN BANK SYSTEM
9ILQ4L0	AGENCY	COUPON	3133X72S2	20,105,000.00	21,794,416.98	15-May-19	5.3750% FEDERAL HOME LOAN BANK SYSTEM
9ILQ4L0	AGENCY	COUPON	3133X8AS1	135,000.00	141,612.94	15-Aug-19	5.1250% FEDERAL HOME LOAN BANK SYSTEM
9ILQ4L0	AGENCY	COUPON	3133X8EL2	1,690,000.00	1,708,288.59	18-Aug-09	3.7500% FEDERAL HOME LOAN BANK SYSTEM
9ILQ4L0	AGENCY	COUPON	3133X8L34	2,500,000.00	2,732,941.82	9-Sep-24	5.3650% FEDERAL HOME LOAN BANK SYSTEM
9ILQ4L0	AGENCY	COUPON	3133X9DC1	8,560,000.00	9,108,888.87	14-Nov-14	4.5000% FEDERAL HOME LOAN BANK SYSTEM
9ILQ4L0	AGENCY	COUPON	3133X9PS3	1,000,000.00	1,051,067.61	15-Nov-11	4.2500% FEDERAL HOME LOAN BANK SYSTEM
9ILQ4L0	AGENCY	COUPON	3133XASA6	375,000.00	393,631.52	18-Feb-15	4.5000% FEDERAL HOME LOAN BANK SYSTEM
9ILQ4L0	AGENCY	COUPON	3133XBB20	50,000,000.00	51,475,803.46	17-Mar-10	4.3750% FEDERAL HOME LOAN BANK SYSTEM
9ILQ4L0	AGENCY	COUPON	3133XBB20	46,925,000.00	48,310,041.55	17-Mar-10	4.3750% FEDERAL HOME LOAN BANK SYSTEM
9ILQ4L0	AGENCY	COUPON	3133XBT39	10,000.00	10,430.76	8-Jun-12	4.3750% FEDERAL HOME LOAN BANK SYSTEM
9ILQ4L0	AGENCY	COUPON	3133XBTH8	800,000.00	831,257.79	11-Jun-10	4.2500% FEDERAL HOME LOAN BANK SYSTEM
9ILQ4L0	AGENCY	COUPON	3133XBYL3	50,000.00	50,825.74	9-Jun-20	5.7500% FEDERAL HOME LOAN BANK SYSTEM
9ILQ4L0	AGENCY	COUPON	3133XCF65	55,000.00	55,325.47	7-Jul-25	5.7500% FEDERAL HOME LOAN BANK SYSTEM
9ILQ4L0	AGENCY	COUPON	3133XCUS0	1,135,000.00	1,199,180.50	11-Sep-15	4.7500% FEDERAL HOME LOAN BANK SYSTEM
9ILQ4L0	AGENCY	COUPON	3133XD2Y6	16,050,000.00	16,723,630.06	8-Sep-17	4.6250% FEDERAL HOME LOAN BANK SYSTEM
9ILQ4L0	AGENCY	COUPON	3133XD4N8	11,530,000.00	11,649,884.52	14-Sep-35	4.7500% FEDERAL HOME LOAN BANK SYSTEM
9ILQ4L0	AGENCY	COUPON	3133XDUF6	150,000.00	153,463.59	17-Nov-10	5.0800% FEDERAL HOME LOAN BANK SYSTEM
9ILQ4L0	AGENCY	COUPON	3133XEKZ1	500,000.00	508,418.83	17-Feb-11	5.0200% FEDERAL HOME LOAN BANK SYSTEM
9ILQ4L0	AGENCY	COUPON	3133XEMT3	2,260,000.00	2,298,613.56	17-Feb-11	5.0700% FEDERAL HOME LOAN BANK SYSTEM
9ILQ4L0	AGENCY	COUPON	3133XES83	55,000.00	57,057.24	12-Mar-10	4.8750% FEDERAL HOME LOAN BANK SYSTEM
9ILQ4L0	AGENCY	COUPON	3133XEUG2	65,000.00	68,367.68	11-Mar-16	4.8750% FEDERAL HOME LOAN BANK SYSTEM
9ILQ4L0	AGENCY	COUPON	3133XEW43	39,000,000.00	40,134,236.28	12-Mar-21	5.0000% FEDERAL HOME LOAN BANK SYSTEM
9ILQ4L0	AGENCY	COUPON	3133XEXR5	2,000,000.00	2,082,614.31	14-Mar-36	5.1250% FEDERAL HOME LOAN BANK SYSTEM
9ILQ4L0	AGENCY	COUPON	3133XFAY2	31,950,000.00	35,294,949.93	15-Apr-16	5.2500% FEDERAL HOME LOAN BANK SYSTEM
9ILQ4L0	AGENCY	COUPON	3133XFD60	31,500,000.00	35,210,558.16	12-Apr-16	5.3750% FEDERAL HOME LOAN BANK SYSTEM





9ILGKU2	MBS	CMO AGENCIES	3133XRP8	48,961,770.00	50,200,518.54	25-Jul-38	0.0000% FHLB 6K 2015	FEDERAL HOME LOAN BANK
9ILGKU2	MBS	CMO AGENCIES	3133XRP8	43,820,784.00	44,929,464.09	25-Jul-38	0.0000% FHLB 6K 2015	FEDERAL HOME LOAN BANK
9ILR0U2	AGENCY	COUPON	3133XRRU6	1,000,000.00	1,026,884.36	1-Jul-11	3.6250% FEDERAL HOME LOAN BANKS	
9ILR0U2	AGENCY	COUPON	3133XRT83	31,500,000.00	32,062,185.52	10-Sep-10	3.3750% FEDERAL HOME LOAN BANKS	
9ILP1M0	MBS	CMO AGENCIES	31340YDS5	9.00	9.78	15-Dec-19	9.0000% FHLMC R 14 14- B CMO SERIES 14	FEDERAL HOME LOAN MTG CORP
9ILP1M0	MBS	CMO AGENCIES	31340YQ93	91,112.00	98,748.45	15-Oct-20	8.6000% FHLMC R 80 80- F CMO SERIES 80	FEDERAL HOME LOAN MTGE CORP
9ILR9N0	AGENCY	COUPON	3134A1GH7	250,000.00	279,078.35	5-Dec-11	6.4800% FEDERAL HOME LOAN MTG CORP	
9ILR0U2	AGENCY	ZERO COUPON	3134A32J4	251,000.00	113,216.69	15-Mar-26	0.0000% FEDERAL HOME LOAN MTG CORP	
9ILR9N0	AGENCY	COUPON	3134A35H5	1,316,000.00	1,429,648.68	15-Sep-10	6.8750% FEDERAL HOME LOAN MTG CORP	
9ILM9P0	AGENCY	ZERO COUPON	3134A3D29	272,000.00	115,051.88	15-Aug-27	0.0000% FREDDIE MAC	
9ILR9N0	AGENCY	COUPON	3134A3EM4	1,533,000.00	1,554,277.68	15-Mar-09	5.7500% FEDERAL HOME LOAN MTG CORP	
9ILR9N0	AGENCY	COUPON	3134A3M78	1,370,000.00	1,420,806.78	15-Sep-09	6.6250% FEDERAL HOME LOAN MTG CORP	
9ILR9N0	AGENCY	COUPON	3134A3U46	160,000.00	202,938.34	15-Sep-29	6.7500% FEDERAL HOME LOAN MTG CORP	
9ILM9P0	AGENCY	COUPON	3134A3ZJ8	50,000,000.00	11,500,000.00	14-Sep-29	0.0000% FREDDIE MAC	
9ILM9P0	AGENCY	COUPON	3134A3ZJ8	50,000,000.00	11,500,000.00	14-Sep-29	0.0000% FREDDIE MAC	
9ILM9P0	AGENCY	COUPON	3134A3ZJ8	50,000,000.00	11,500,000.00	14-Sep-29	0.0000% FREDDIE MAC	
9ILM9P0	AGENCY	COUPON	3134A3ZJ8	50,000,000.00	11,500,000.00	14-Sep-29	0.0000% FREDDIE MAC	
9ILR9N0	AGENCY	COUPON	3134A4DY7	5,000.00	5,357.90	15-Mar-11	5.6250% FEDERAL HOME LOAN MTG CORP	
9ILR9N0	AGENCY	COUPON	3134A4FM1	673,000.00	739,730.67	15-Jun-11	6.0000% FREDDIE MAC	
9ILR9N0	AGENCY	COUPON	3134A4QD9	205,000.00	221,095.90	15-Jul-12	5.1250% FEDERAL HOME LOAN MTG CORP	
9ILR9N0	AGENCY	COUPON	3134A4SA3	702,000.00	741,814.09	15-Jan-13	4.5000% FREDDIE MAC	
9ILR9N0	AGENCY	COUPON	3134A4UQ5	51,000.00	51,828.83	15-Apr-09	3.3750% FREDDIE MAC	
9ILR9N0	AGENCY	COUPON	3134A4US1	505,000.00	514,215.45	15-Jul-09	4.2500% FREDDIE MAC	
9ILR9N0	AGENCY	COUPON	3134A4UU6	193,000.00	208,880.34	15-Jul-14	5.0000% FREDDIE MAC	
9ILR9N0	AGENCY	COUPON	3134A4UX0	873,000.00	920,454.33	15-Jan-15	4.5000% FREDDIE MAC	
9ILR0U2	AGENCY	COUPON	3134A4VB7	604,000.00	626,574.39	12-Jul-10	4.1250% FREDDIE MAC	
9ILR9N0	AGENCY	COUPON	3134A4VG6	50,000,000.00	53,817,667.59	17-Nov-15	4.7500% FREDDIE MAC	
9ILR9N0	AGENCY	COUPON	3134A4VG6	9,581,000.00	10,312,541.46	17-Nov-15	4.7500% FREDDIE MAC	
9ILR9N0	AGENCY	COUPON	3134A4ZT4	2,063,000.00	2,203,526.09	19-Jan-16	4.7500% FREDDIE MAC	
9ILR9N0	AGENCY	COUPON	3134A4ZZ0	4,028,000.00	4,003,137.30	14-Dec-18	5.0000% FREDDIE MAC	
9ILM9P0	MBS	CMO AGY STRIPS	31351B5L5	175,964.00	145,068.63	1-Jan-29	0.0000% FHS 200 PO CMO SERIES PO	FEDERAL HOME LOAN MTGE
9ILM9P0	MBS	CMO AGY STRIPS	31351B7M1	2,821,445.00	2,328,570.98	1-Jan-29	0.0000% FHS 201 PO CMO SERIES PO	FEDERAL HOME LOAN MTGE
9ILM9P0	MBS	CMO AGY STRIPS	31351B7M1	282,144.00	232,857.10	1-Jan-29	0.0000% FHS 201 PO CMO SERIES PO	FEDERAL HOME LOAN MTGE
9ILM9P0	MBS	CMO AGY STRIPS	31351BDR3	19,379.00	15,670.99	15-Jun-27	0.0000% FHS 184 184 PO PRINCIPAL ONLY	FHLMC STRIPPED
9ILM9P0	MBS	CMO AGY STRIPS	31351BJF3	151,314.00	140,834.99	1-Nov-27	0.0000% FHS 189 189 PO PRINCIPAL ONLY	FHLMC STRIPPED
9ILM9P0	MBS	CMO AGY STRIPS	31351BMJ1	952,154.00	766,213.82	1-Jan-28	0.0000% FHS 191 PO CMO SERIES PO	FEDERAL HOME LOAN MTGE
9ILM9P0	MBS	CMO AGY STRIPS	31351BMJ1	952,154.00	766,213.82	1-Jan-28	0.0000% FHS 191 PO CMO SERIES PO	FEDERAL HOME LOAN MTGE
9ILM9P0	MBS	CMO AGY STRIPS	31351BMJ1	223,851.00	180,136.87	1-Jan-28	0.0000% FHS 191 PO CMO SERIES PO	FEDERAL HOME LOAN MTGE
9ILM9P0	MBS	CMO AGY STRIPS	31351BR56	21,563.00	17,734.36	1-Apr-28	0.0000% FHS 194 PO	FREDDIE MAC
9ILM9P0	MBS	CMO AGY STRIPS	31351BTN5	767,749.00	635,140.14	1-Apr-28	0.0000% FHS 195 PO CMO SERIES PO	FEDERAL HOME LOAN MTGE
9ILM9P0	MBS	CMO AGY STRIPS	31351BTN5	767,749.00	635,140.14	1-Apr-28	0.0000% FHS 195 PO CMO SERIES PO	FEDERAL HOME LOAN MTGE
9ILM9P0	MBS	CMO AGY STRIPS	31351BTN5	767,749.00	635,140.14	1-Apr-28	0.0000% FHS 195 PO CMO SERIES PO	FEDERAL HOME LOAN MTGE
9ILM9P0	MBS	CMO AGY STRIPS	31351BTN5	767,749.00	635,140.14	1-Apr-28	0.0000% FHS 195 PO CMO SERIES PO	FEDERAL HOME LOAN MTGE
9ILM9P0	MBS	CMO AGY STRIPS	31351BTN5	767,749.00	635,140.14	1-Apr-28	0.0000% FHS 195 PO CMO SERIES PO	FEDERAL HOME LOAN MTGE
9ILM9P0	MBS	CMO AGY STRIPS	31351BTN5	767,749.00	635,140.14	1-Apr-28	0.0000% FHS 195 PO CMO SERIES PO	FEDERAL HOME LOAN MTGE
9ILM9P0	MBS	CMO AGY STRIPS	31351BTN5	767,749.00	635,140.14	1-Apr-28	0.0000% FHS 195 PO CMO SERIES PO	FEDERAL HOME LOAN MTGE
9ILM9P0	MBS	CMO AGY STRIPS	31351BTN5	767,749.00	635,140.14	1-Apr-28	0.0000% FHS 195 PO CMO SERIES PO	FEDERAL HOME LOAN MTGE
9ILM9P0	MBS	CMO AGY STRIPS	31351BTN5	146,126.00	120,886.15	1-Apr-28	0.0000% FHS 195 PO CMO SERIES PO	FEDERAL HOME LOAN MTGE
9ILM9P0	MBS	CMO AGY STRIPS	31351BWQ4	134,551.00	112,895.71	1-Apr-28	0.0000% FHS 197 PO CMO SERIES PO	FEDERAL HOME LOAN MTGE
9ILR0U2	AGENCY	COUPON	313586UV9	505,000.00	642,618.53	10-Mar-16	8.2000% FEDERAL NATL MTGE ASSN	SERIES SM-2016-A
9ILR0U2	AGENCY	COUPON	313586YX1	370,000.00	512,828.08	12-Feb-18	8.9500% FEDERAL NATIONAL MTGE ASSOC	DEBENTURES
9ILM9P0	AGENCY	DISCOUNTS	313588H24	31,000.00	30,990.66	24-Sep-08	0.0000% FEDERAL NATL MTGE ASSN D/N	
9ILM9P0	AGENCY	DISCOUNTS	313588H81	18,000.00	17,985.97	30-Sep-08	0.0000% FEDERAL NATL MTGE ASSN D/N	
9ILM9P0	AGENCY	DISCOUNTS	313588H99	13,000.00	12,989.95	1-Oct-08	0.0000% FEDERAL NATL MTGE ASSN D/N	
9ILM9P0	AGENCY	DISCOUNTS	313588J97	1,880,000.00	1,877,384.53	9-Oct-08	0.0000% FEDERAL NATL MTGE ASSN D/N	
9ILM9P0	AGENCY	DISCOUNTS	313588K79	50,000,000.00	49,909,609.00	15-Oct-08	0.0000% FEDERAL NATL MTGE ASSN D/N	
9ILM9P0	AGENCY	DISCOUNTS	313588K79	50,000,000.00	49,909,609.00	15-Oct-08	0.0000% FEDERAL NATL MTGE ASSN D/N	
9ILM9P0	AGENCY	DISCOUNTS	313588K79	50,000,000.00	49,909,609.00	15-Oct-08	0.0000% FEDERAL NATL MTGE ASSN D/N	
9ILM9P0	AGENCY	DISCOUNTS	313588K79	50,000,000.00	49,909,609.00	15-Oct-08	0.0000% FEDERAL NATL MTGE ASSN D/N	
9ILM9P0	AGENCY	DISCOUNTS	313588K79	50,000,000.00	49,909,609.00	15-Oct-08	0.0000% FEDERAL NATL MTGE ASSN D/N	
9ILM9P0	AGENCY	DISCOUNTS	313588K79	50,000,000.00	49,909,609.00	15-Oct-08	0.0000% FEDERAL NATL MTGE ASSN D/N	
9ILM9P0	AGENCY	DISCOUNTS	313588K79	50,000,000.00	49,909,609.00	15-Oct-08	0.0000% FEDERAL NATL MTGE ASSN D/N	
9ILM9P0	AGENCY	DISCOUNTS	313588K79	50,000,000.00	49,909,609.00	15-Oct-08	0.0000% FEDERAL NATL MTGE ASSN D/N	
9ILM9P0	AGENCY	DISCOUNTS	313588K79	50,000,000.00	49,909,609.00	15-Oct-08	0.0000% FEDERAL NATL MTGE ASSN D/N	
9ILM9P0	AGENCY	DISCOUNTS	313588L86	2,200,000.00	2,194,649.42	24-Oct-08	0.0000% FEDERAL NATL MTGE ASSN D/N	
9ILM9P0	AGENCY	DISCOUNTS	313588M77	20,000,000.00	19,941,658.40	31-Oct-08	0.0000% FEDERAL NATL MTGE ASSN D/N	
9ILM9P0	AGENCY	DISCOUNTS	313588Q99	2,000.00	1,990.71	26-Nov-08	0.0000% FEDERAL NATL MTGE ASSN D/N	
9ILM9P0	AGENCY	DISCOUNTS	313588R31	50,000,000.00	49,761,061.50	28-Nov-08	0.0000% FEDERAL NATL MTGE ASSN D/N	
9ILM9P0	AGENCY	DISCOUNTS	313588R31	50,000,000.00	49,761,061.50	28-Nov-08	0.0000% FEDERAL NATL MTGE ASSN D/N	
9ILM9P0	AGENCY	DISCOUNTS	313588T62	50,000,000.00	49,699,009.50	17-Dec-08	0.0000% FEDERAL NATL MTGE ASSN D/N	
9ILM9P0	AGENCY	DISCOUNTS	313588T62	50,000,000.00	49,699,009.50	17-Dec-08	0.0000% FEDERAL NATL MTGE ASSN D/N	
9ILM9P0	AGENCY	DISCOUNTS	313588V44	50,000,000.00	49,651,992.00	31-Dec-08	0.0000% FEDERAL NATL MTGE ASSN D/N	
9ILM9P0	AGENCY	DISCOUNTS	313588V44	50,000,000.00	49,651,992.00	31-Dec-08	0.0000% FEDERAL NATL MTGE ASSN D/N	

9ILM9P0	AGENCY	DISCOUNTS	31358BV44	50,000,000.00	49,651,992.00	31-Dec-08	0.0000%	FEDERAL NATL MTGE ASSN D/N
9ILM9P0	AGENCY	DISCOUNTS	313589BF9	437,000.00	432,836.23	30-Jan-09	0.0000%	FEDERAL NATL MTGE ASSN D/N
9ILM9P0	AGENCY	DISCOUNTS	313589CF8	10,000.00	9,880.51	23-Feb-09	0.0000%	FEDERAL NATL MTGE ASSN D/N
9ILM9P0	AGENCY	DISCOUNTS	313589CN1	12,000.00	11,852.62	2-Mar-09	0.0000%	FEDERAL NATL MTGE ASSN D/N
9ILM9P0	AGENCY	DISCOUNTS	313589GE7	50,000,000.00	49,020,977.50	29-May-09	0.0000%	FEDERAL NATL MTGE ASSN D/N
9ILM9P0	AGENCY	DISCOUNTS	313589GE7	50,000,000.00	49,020,977.50	29-May-09	0.0000%	FEDERAL NATL MTGE ASSN D/N
9ILM9P0	AGENCY	DISCOUNTS	313589GE7	50,000,000.00	49,020,977.50	29-May-09	0.0000%	FEDERAL NATL MTGE ASSN D/N
9ILGKU2	AGENCY	STRIPS	31358C7C4	14,900,000.00	13,229,775.59	15-Nov-12	0.0000%	FANNIE MAE INTEREST STRIP
9ILGKU2	AGENCY	STRIPS	31358C7D2	3,950,000.00	3,423,156.91	15-May-13	0.0000%	FANNIE MAE INTEREST STRIP
9ILGKU2	AGENCY	STRIPS	31358C7Z3	6,500,000.00	3,245,423.35	15-May-23	0.0000%	FANNIE MAE INTEREST STRIP
9ILGKU2	AGENCY	STRIPS	31358DCS1	8,379,000.00	3,412,227.32	7-Aug-28	0.0000%	FANNIE MAE PRINCIPAL STRIP
9ILGKU2	AGENCY	STRIPS	31358DDR2	9,000,000.00	3,290,980.99	15-May-30	0.0000%	FANNIE MAE PRINCIPAL STRIP
9ILM9P0	MBS	CMO AGY STRIPS	31358ERH7	550,902.00	504,304.11	25-Jul-20	0.0000%	FNR 90-073 73-K CMO SERIES 73 FEDERAL NATL MTGE ASSN
9ILM9P0	MBS	CMO AGY STRIPS	31358FGJ2	126,395.00	231,520.57	25-Oct-20	33.4350%	FNR 90-126 126-S CMO SER 126 FEDERAL NATIONAL MTGE ASSN
9ILM9P0	MBS	CMO AGY STRIPS	31358J5C1	11,433.00	328,158.24	25-Oct-21	828.4000%	FNR R G-032 32-S CMO SERIES G32FEDERAL NATL MTGE ASSN
9ILM9P0	MBS	CMO AGY STRIPS	31358J5E7	11,433.00	253,502.52	25-Oct-21	818.5900%	FNR R G-032 32-SA CMO SER G32 FEDERAL NATL MTGE ASSN
9ILM9P0	MBS	CMO AGY STRIPS	31358KLR7	477,069.00	462,586.67	25-Apr-19	0.0000%	FNR 90-044 44-E CMO SERIES G44 FEDERAL NATL MTGE ASSN
9ILP1M0	MBS	CMO AGENCIES	31358KVA3	46,183.00	45,348.38	25-Dec-21	3.0500%	FNR R G-049 49-F CMO SERIES G49FEDERAL NATL MTGE ASSN
9ILM9P0	MBS	CMO AGY STRIPS	31358LWS1	34,894.00	5,466.73	25-Feb-22	8.0000%	FNR R 92-015 15-W CMO SER 015 FEDERAL NATIONAL MTGE ASSN
9ILM9P0	MBS	CMO AGY STRIPS	31358MC28	11,884.00	355,532.01	25-Apr-22	868.5100%	FNR G92-026 G26-S CMO SER G-26FEDERAL NATL MTGE ASSN
9ILM9P0	MBS	CMO AGY STRIPS	31358MHN7	90,133.00	473,886.66	25-Apr-22	148.0000%	FNR G92-021 21-S CMO SER G21 FEDERAL NATL MTGE ASSN
9ILM9P0	MBS	CMO AGY STRIPS	31358O3Q6	95,914.00	162,386.09	25-Oct-22	64.6000%	FNR G92-57 57-SA CMO SERIES 57FEDERAL NATL MTGE ASSN
9ILM9P0	MBS	CMO AGY STRIPS	31359AAZ5	1,034.00	37,196.41	25-Jun-23	1185.0540%	FNR G93-22 22-P CMO SER 93-22 FEDERAL NATL MTGE ASSN
9ILM9P0	MBS	CMO AGY STRIPS	31359BGW1	3,228.00	2,720.59	25-Oct-22	0.0000%	FNR 93-124 124-M CMO SER 124 FEDERAL NATIONAL MTGE ASSN
9ILP1M0	MBS	CMO AGENCIES	31359HZ23	150,513.00	146,979.36	25-Feb-24	3.1000%	FNR X-84B 84B-FA CMO SER 84B FEDERAL NATIONAL MTGE ASSN
9ILM9P0	MBS	CMO AGY STRIPS	31359KEE3	46,947.00	30,515.61	25-Jun-26	0.0000%	FNR 96-022 22-E CMO SERIES 22 FEDERAL NATIONAL MTGE ASSN
9ILM9P0	MBS	CMO AGY STRIPS	31359KJK4	409,093.00	390,071.51	25-Mar-22	0.0000%	FNR 96-028 28-P CMO SERIES 28FEDERAL NATIONAL MTGE ASSN
9ILM9P0	MBS	CMO AGY STRIPS	31359KTL1	99,716.00	59,705.07	25-Sep-26	0.0000%	FNR 96-042 42-C CMO SERIES 42 FEDERAL NATIONAL MTGE ASSN
9ILM9P0	MBS	CMO AGY STRIPS	31359KVZ7	550,864.00	71,265.50	25-Sep-23	6.2000%	FNR 96-044 44-SA CMO SER 96-44FEDERAL NATIONAL MTGE ASSOC
9ILM9P0	MBS	CMO AGY STRIPS	31359LPD1	118,765.00	12,381.30	25-Apr-25	8.5000%	FNR 95-003 03-D CMO SERIES 03 FEDERAL NATIONAL MTGE ASSN
9ILP1M0	MBS	CMO AGENCIES	31359LTW5	127,600.00	127,950.16	25-Dec-08	6.0000%	FNR X-13A X-13A A SERIES X-13AFEDERAL NATIONAL MTGE ASSN
9ILM9P0	MBS	CMO AGY STRIPS	31359LV36	1,256,124.00	445,226.14	25-Dec-23	6.6667%	FNR 96-5 5-SV CMO SER 5 FEDERAL NATIONAL MTGE ASSN
9ILM9P0	MBS	CMO AGY STRIPS	31359LWB7	15,305.00	3,879.85	25-Jul-25	7.0000%	FNR 95-014 14-D CMO SERIES 14 FEDERAL NATIONAL MTGE ASSN
9ILR9N0	AGENCY	COUPON	31359M2D4	364,000.00	390,494.04	15-Dec-16	4.8750%	FEDERAL NATIONAL MORTGAGE ASSO
9ILR9N0	AGENCY	COUPON	31359M4D2	175,000.00	187,722.83	13-Feb-17	5.0000%	FEDERAL NATIONAL MORTGAGE ASSO
9ILR9N0	AGENCY	COUPON	31359MA45	978,000.00	1,070,940.49	15-Apr-15	5.0000%	FEDERAL NATIONAL MORTGAGE ASSO
9ILR9N0	AGENCY	COUPON	31359MC76	50,000.00	50,674.65	1-Jun-10	4.5000%	FANNIE MAE
9ILR9N0	AGENCY	COUPON	31359MC92	23,728,000.00	24,732,921.43	15-May-10	4.1250%	FEDERAL NATIONAL MORTGAGE ASSO
9ILR9N0	AGENCY	COUPON	31359MEA7	737,000.00	863,939.44	7-Aug-28	6.1600%	FEDERAL NATIONAL MORTGAGE ASSO
9ILR9N0	AGENCY	COUPON	31359MEB5	50,000,000.00	62,414,969.09	6-Aug-38	6.2100%	FEDERAL NATIONAL MTG ASSN
9ILR9N0	AGENCY	COUPON	31359MEB5	23,949,000.00	29,895,521.89	6-Aug-38	6.2100%	FEDERAL NATIONAL MTG ASSN
9ILR9N0	AGENCY	COUPON	31359MEK5	2,580,000.00	2,624,469.29	15-Jan-09	5.2500%	FEDERAL NATIONAL MORTGAGE ASSO
9ILR9N0	AGENCY	ZERO COUPON	31359MEL3	50,000,000.00	34,294,909.64	1-Jun-17	0.0000%	FEDERAL NATIONAL MTGE ASSOC
9ILR9N0	AGENCY	ZERO COUPON	31359MEL3	20,001,000.00	13,718,649.75	1-Jun-17	0.0000%	FEDERAL NATIONAL MTGE ASSOC
9ILR9N0	AGENCY	COUPON	31359MEU3	28,373,000.00	34,729,692.93	15-May-29	6.2500%	FEDERAL NATIONAL MTG ASSN
9ILR9N0	AGENCY	COUPON	31359MEY5	872,000.00	904,338.33	15-Sep-09	6.6250%	FEDERAL NATIONAL MORTGAGE ASSO
9ILR0U2	AGENCY	COUPON	31359MF40	570,000.00	597,375.39	15-Feb-11	4.5000%	FEDERAL NATIONAL MORTGAGE ASSO
9ILR9N0	AGENCY	COUPON	31359MFG3	1,442,000.00	1,543,810.71	15-Jan-10	7.2500%	FEDERAL NATIONAL MORTGAGE ASSO
9ILR0U2	AGENCY	COUPON	31359MFJ7	686,000.00	916,472.70	15-Jan-30	7.1250%	FEDERAL NATIONAL MTGE ASSN
9ILR9N0	AGENCY	COUPON	31359MFP3	49,956,000.00	68,343,364.13	15-May-30	7.2500%	FEDERAL NATIONAL MTG ASSN
9ILR9N0	AGENCY	COUPON	31359MGK3	846,000.00	1,087,145.46	15-Nov-30	6.6250%	FEDERAL NATIONAL MTG ASSN
9ILR9N0	AGENCY	COUPON	31359MH89	21,385,000.00	23,011,202.13	15-Mar-16	5.0000%	FANNIE MAE
9ILR9N0	AGENCY	COUPON	31359MHJ7	50,000,000.00	55,085,631.43	15-May-11	6.0000%	FEDERAL NATIONAL MTG ASSN
9ILR9N0	AGENCY	COUPON	31359MHJ7	24,909,000.00	27,442,559.86	15-May-11	6.0000%	FEDERAL NATIONAL MTG ASSN
9ILR9N0	AGENCY	COUPON	31359ML84	3,161,000.00	3,352,847.47	18-Apr-36	6.0000%	FEDERAL NATIONAL MORTGAGE ASSO
9ILR9N0	AGENCY	COUPON	31359MMO3	50,000,000.00	55,156,285.90	15-Mar-12	6.1250%	FEDERAL NATIONAL MORTGAGE ASSO
9ILR9N0	AGENCY	COUPON	31359MMO3	13,213,000.00	14,575,600.11	15-Mar-12	6.1250%	FEDERAL NATIONAL MORTGAGE ASSO
9ILR9N0	AGENCY	COUPON	31359MRG0	56,000.00	58,446.32	15-Mar-13	4.3750%	FEDERAL NATIONAL MORTGAGE ASSO
9ILR9N0	AGENCY	COUPON	31359MS81	124,000.00	136,742.76	15-Jul-16	5.3750%	FEDERAL NATIONAL MORTGAGE ASSO
9ILR9N0	AGENCY	COUPON	31359MSD6	5,760,000.00	6,069,283.95	5-Jun-18	4.6000%	FANNIE MAE
9ILR9N0	AGENCY	COUPON	31359MSL8	4,849,000.00	5,074,294.43	17-Jul-13	4.3750%	FANNIE MAE
9ILR9N0	AGENCY	COUPON	31359MTM5	485,000.00	499,189.24	10-Oct-13	6.1000%	FEDERAL NATIONAL MORTGAGE ASSO
9ILR9N0	AGENCY	COUPON	31359MU68	200,000.00	205,402.16	15-Aug-09	5.3750%	FEDERAL NATIONAL MORTGAGE ASSO
9ILR0U2	AGENCY	COUPON	31359MUT8	5,705,000.00	5,977,098.80	15-Apr-14	4.1250%	FEDERAL NATIONAL MORTGAGE ASSO
9ILR9N0	AGENCY	COUPON	31359MVE0	400,000.00	409,063.87	15-May-09	4.2500%	FEDERAL NATIONAL MORTGAGE ASSO
9ILR9N0	AGENCY	COUPON	31359MW41	50,000,000.00	54,299,267.12	15-Sep-16	5.2500%	FEDERAL NATIONAL MORTGAGE ASSO
9ILR9N0	AGENCY	COUPON	31359MW41	50,000,000.00	54,299,267.12	15-Sep-16	5.2500%	FEDERAL NATIONAL MORTGAGE ASSO
9ILR9N0	AGENCY	COUPON	31359MW41	50,000,000.00	54,299,267.12	15-Sep-16	5.2500%	FEDERAL NATIONAL MORTGAGE ASSO
9ILR9N0	AGENCY	COUPON	31359MW41	50,000,000.00	54,299,267.12	15-Sep-16	5.2500%	FEDERAL NATIONAL MORTGAGE ASSO
9ILR9N0	AGENCY	COUPON	31359MW41	50,000,000.00	54,299,267.12	15-Sep-16	5.2500%	FEDERAL NATIONAL MORTGAGE ASSO
9ILR9N0	AGENCY	COUPON	31359MW41	50,000,000.00	54,299,267.12	15-Sep-16	5.2500%	FEDERAL NATIONAL MORTGAGE ASSO
9ILR9N0	AGENCY	COUPON	31359MW41	23,302,000.00	25,305,630.45	15-Sep-16	5.2500%	FEDERAL NATIONAL MORTGAGE ASSO
9ILR9N0	AGENCY	COUPON	31359MWF6	13,248,000.00	13,564,817.09	22-Sep-09	4.8500%	FEDERAL NATIONAL MORTGAGE ASSO



9ILM9P0	MBS	CMO AGY STRIPS	31364HK30	274,653.00	212,870.13	25-Nov-24	0.0000% FNMA TRUST 000267 PO CLASS 1	PRINCIPAL ONLY			
9ILM9P0	MBS	CMO AGY STRIPS	31364HK48	156,778.00	40,169.74	25-Nov-24	8.5000% FNMA TRUST 000267 IO CLASS 2	INTEREST ONLY			
9ILM9P0	MBS	CMO AGY STRIPS	31364HKY2	936.00	915.16	1-Mar-20	0.0000% FNMA SMBS TRUST 000108 CLASS 1	PRINCIPAL ONLY			
9ILM9P0	MBS	CMO AGY STRIPS	31364HL54	325,055.00	260,080.85	1-Jul-26	0.0000% FNMA TRUST 000272 PO CLASS 1	PRINCIPAL ONLY			
9ILM9P0	MBS	CMO AGY STRIPS	31364HL70	682,928.00	572,280.78	1-Aug-26	0.0000% FNMA TRUST 000273 PO CLASS 1	PRINCIPAL ONLY			
9ILM9P0	MBS	CMO AGY STRIPS	31364HL88	975,612.00	208,897.11	1-Aug-25	7.0000% FNMA TRUST 000273 IO CLASS 2	INTEREST ONLY			
9ILM9P0	MBS	CMO AGY STRIPS	31364HL88	312,196.00	66,847.08	1-Aug-25	7.0000% FNMA TRUST 000273 IO CLASS 2	INTEREST ONLY			
9ILM9P0	MBS	CMO AGY STRIPS	31364HM38	549,211.00	446,651.00	1-Nov-26	0.0000% FNMA TRUST 000275 PO CLASS 1	PRINCIPAL ONLY			
9ILM9P0	MBS	CMO AGY STRIPS	31364HM38	549,211.00	446,651.00	1-Nov-26	0.0000% FNMA TRUST 000275 PO CLASS 1	PRINCIPAL ONLY			
9ILM9P0	MBS	CMO AGY STRIPS	31364HM38	148,843.00	121,047.66	1-Nov-26	0.0000% FNMA TRUST 000275 PO CLASS 1	PRINCIPAL ONLY			
9ILM9P0	MBS	CMO AGY STRIPS	31364HM79	619,164.00	526,359.17	1-Apr-27	0.0000% FNMA SMBS TRUST 277 CLASS 1	PRINCIPAL ONLY			
9ILM9P0	MBS	CMO AGY STRIPS	31364HM79	619,164.00	526,359.17	1-Apr-27	0.0000% FNMA SMBS TRUST 277 CLASS 1	PRINCIPAL ONLY			
9ILM9P0	MBS	CMO AGY STRIPS	31364HM79	619,164.00	526,359.17	1-Apr-27	0.0000% FNMA SMBS TRUST 277 CLASS 1	PRINCIPAL ONLY			
9ILM9P0	MBS	CMO AGY STRIPS	31364HM79	619,164.00	526,359.17	1-Apr-27	0.0000% FNMA SMBS TRUST 277 CLASS 1	PRINCIPAL ONLY			
9ILM9P0	MBS	CMO AGY STRIPS	31364HM79	619,164.00	526,359.17	1-Apr-27	0.0000% FNMA SMBS TRUST 277 CLASS 1	PRINCIPAL ONLY			
9ILM9P0	MBS	CMO AGY STRIPS	31364HM79	619,164.00	526,359.17	1-Apr-27	0.0000% FNMA SMBS TRUST 277 CLASS 1	PRINCIPAL ONLY			
9ILM9P0	MBS	CMO AGY STRIPS	31364HM79	105,258.00	89,481.06	1-Apr-27	0.0000% FNMA SMBS TRUST 277 CLASS 1	PRINCIPAL ONLY			
9ILM9P0	MBS	CMO AGY STRIPS	31364HNN4	4,299.00	3,525.46	1-Sep-25	0.0000% FN S 282-1 282-1 CMO SERIES 01	FEDERAL NATIONAL MTGE ASSN			
9ILM9P0	MBS	CMO AGY STRIPS	31364HNN3	12,750.00	8,892.49	25-Jun-22	0.0000% FNS 139-1 139-1 CMO SER 1	FEDERAL NATIONAL MTGE ASSN			
9ILM9P0	MBS	CMO AGY STRIPS	31364HP50	549,180.00	469,334.37	30-Jun-27	0.0000% FNMA SMBS TRUST 284 CLASS 1	PRINCIPAL ONLY			
9ILM9P0	MBS	CMO AGY STRIPS	31364HP50	487,021.00	416,213.33	30-Jun-27	0.0000% FNMA SMBS TRUST 284 CLASS 1	PRINCIPAL ONLY			
9ILM9P0	MBS	CMO AGY STRIPS	31364HP68	549,180.00	114,579.34	30-Jun-27	7.5000% FNMA TRUST 000284 IO CLASS 2	INTEREST ONLY			
9ILM9P0	MBS	CMO AGY STRIPS	31364HP68	549,180.00	114,579.34	30-Jun-27	7.5000% FNMA TRUST 000284 IO CLASS 2	INTEREST ONLY			
9ILM9P0	MBS	CMO AGY STRIPS	31364HP68	549,180.00	114,579.34	30-Jun-27	7.5000% FNMA TRUST 000284 IO CLASS 2	INTEREST ONLY			
9ILM9P0	MBS	CMO AGY STRIPS	31364HP68	549,180.00	114,579.34	30-Jun-27	7.5000% FNMA TRUST 000284 IO CLASS 2	INTEREST ONLY			
9ILM9P0	MBS	CMO AGY STRIPS	31364HP68	549,180.00	114,579.34	30-Jun-27	7.5000% FNMA TRUST 000284 IO CLASS 2	INTEREST ONLY			
9ILM9P0	MBS	CMO AGY STRIPS	31364HP68	549,180.00	114,579.34	30-Jun-27	7.5000% FNMA TRUST 000284 IO CLASS 2	INTEREST ONLY			
9ILM9P0	MBS	CMO AGY STRIPS	31364HP68	398,924.00	83,230.51	30-Jun-27	7.5000% FNMA TRUST 000284 IO CLASS 2	INTEREST ONLY			
9ILM9P0	MBS	CMO AGY STRIPS	31364HPK7	173,525.00	53,679.77	25-Jun-22	9.5000% FNS 149-2	FEDERAL NATIONAL MTGE ASSN			
9ILM9P0	MBS	CMO AGY STRIPS	31364HPK7	155,259.00	48,029.27	25-Jun-22	9.5000% FNS 149-2	FEDERAL NATIONAL MTGE ASSN			
9ILM9P0	MBS	CMO AGY STRIPS	31364HQ83	481,132.00	107,229.47	1-Oct-27	7.0000% FNMA TRUST 000289 IO CLASS 2	INTEREST ONLY			
9ILM9P0	MBS	CMO AGY STRIPS	31364HQC4	158,762.00	34,629.09	25-Jul-22	7.5000% FNMA TRUST 000153 CLASS 2	INTEREST ONLY			
9ILM9P0	MBS	CMO AGY STRIPS	31364HR82	4,122,674.00	854,102.15	1-Dec-24	6.0000% FNMA TRUST 000293 IO CLASS	INTEREST ONLY			
9ILM9P0	MBS	CMO AGY STRIPS	31364HR82	4,122,674.00	854,102.15	1-Dec-24	6.0000% FNMA TRUST 000293 IO CLASS	INTEREST ONLY			
9ILM9P0	MBS	CMO AGY STRIPS	31364HR82	4,122,674.00	854,102.15	1-Dec-24	6.0000% FNMA TRUST 000293 IO CLASS	INTEREST ONLY			
9ILM9P0	MBS	CMO AGY STRIPS	31364HR82	141,789.00	29,374.64	1-Dec-24	6.0000% FNMA TRUST 000293 IO CLASS	INTEREST ONLY			
9ILM9P0	MBS	CMO AGY STRIPS	31364HR90	289,766.00	240,462.88	1-Jan-28	0.0000% FN S 294-1 294-1 CMO SERIES 01	FEDERAL NATIONAL MTGE ASSN			
9ILM9P0	MBS	CMO AGY STRIPS	31364HRE9	373,017.00	84,159.74	25-Sep-22	7.5000% FNMA SMBS TRUST 166 CLASS 2	INTEREST ONLY			
9ILM9P0	MBS	CMO AGY STRIPS	31364HRE9	223,810.00	50,495.84	25-Sep-22	7.5000% FNMA SMBS TRUST 166 CLASS 2	INTEREST ONLY			
9ILM9P0	MBS	CMO AGY STRIPS	31364HS65	613,944.00	200,092.99	1-Apr-24	8.0000% FNS 296-02 CMO SERIES 296	FEDERAL NATIONAL MTGE ASSN			
9ILM9P0	MBS	CMO AGY STRIPS	31364HVL8	149,768.00	48,523.61	1-Apr-23	8.0000% FNS 217 217 2 COLL STRIP INT	FANNIEMAE STRIP			
9ILM9P0	MBS	CMO AGY STRIPS	31364HVN4	558,726.00	130,249.79	1-Apr-23	7.5000% FNMA TRUST 000218 IO CLASS 2	INTEREST ONLY			
9ILM9P0	MBS	CMO AGY STRIPS	31364HVN4	558,726.00	130,249.79	1-Apr-23	7.5000% FNMA TRUST 000218 IO CLASS 2	INTEREST ONLY			
9ILM9P0	MBS	CMO AGY STRIPS	31364HVN4	558,726.00	130,249.79	1-Apr-23	7.5000% FNMA TRUST 000218 IO CLASS 2	INTEREST ONLY			
9ILM9P0	MBS	CMO AGY STRIPS	31364HVN4	125,104.00	29,164.11	1-Apr-23	7.5000% FNMA TRUST 000218 IO CLASS 2	INTEREST ONLY			
9ILM9P0	MBS	CMO AGY STRIPS	31364HWE3	227,915.00	61,825.24	25-Jun-23	9.0000% FNMA SMBS TRUST 000226 CLASS 2	INTEREST ONLY			
9ILM9P0	MBS	CMO AGY STRIPS	31364HWE3	227,915.00	61,825.24	25-Jun-23	9.0000% FNMA SMBS TRUST 000226 CLASS 2	INTEREST ONLY			
9ILM9P0	MBS	CMO AGY STRIPS	31364HWE3	227,915.00	61,825.24	25-Jun-23	9.0000% FNMA SMBS TRUST 000226 CLASS 2	INTEREST ONLY			
9ILM9P0	MBS	CMO AGY STRIPS	31364HWE3	209,682.00	56,879.22	25-Jun-23	9.0000% FNMA SMBS TRUST 000226 CLASS 2	INTEREST ONLY			
9ILM9P0	MBS	CMO AGY STRIPS	31364HWQ6	675,007.00	157,356.99	25-Jul-23	7.5000% FANNIE MAE STRIPS	CMO/SER 231-IO-STRP I/O	RMD	7.50	07/01/2023
9ILM9P0	MBS	CMO AGY STRIPS	31364HWQ6	675,007.00	157,356.99	25-Jul-23	7.5000% FANNIE MAE STRIPS	CMO/SER 231-IO-STRP I/O	RMD	7.50	07/01/2023
9ILM9P0	MBS	CMO AGY STRIPS	31364HWQ6	675,007.00	157,356.99	25-Jul-23	7.5000% FANNIE MAE STRIPS	CMO/SER 231-IO-STRP I/O	RMD	7.50	07/01/2023
9ILM9P0	MBS	CMO AGY STRIPS	31364HWQ6	675,007.00	157,356.99	25-Jul-23	7.5000% FANNIE MAE STRIPS	CMO/SER 231-IO-STRP I/O	RMD	7.50	07/01/2023
9ILM9P0	MBS	CMO AGY STRIPS	31364HWQ6	675,007.00	157,356.99	25-Jul-23	7.5000% FANNIE MAE STRIPS	CMO/SER 231-IO-STRP I/O	RMD	7.50	07/01/2023
9ILM9P0	MBS	CMO AGY STRIPS	31364HWQ6	675,007.00	157,356.99	25-Jul-23	7.5000% FANNIE MAE STRIPS	CMO/SER 231-IO-STRP I/O	RMD	7.50	07/01/2023
9ILM9P0	MBS	CMO AGY STRIPS	31364HWQ6	675,007.00	157,356.99	25-Jul-23	7.5000% FANNIE MAE STRIPS	CMO/SER 231-IO-STRP I/O	RMD	7.50	07/01/2023
9ILM9P0	MBS	CMO AGY STRIPS	31364HWQ6	355,112.00	82,783.48	25-Jul-23	7.5000% FANNIE MAE STRIPS	CMO/SER 231-IO-STRP I/O	RMD	7.50	07/01/2023
9ILM9P0	MBS	CMO AGY STRIPS	31364J2K8	524,906.00	450,689.16	1-Nov-30	0.0000% FNS 309-PO CMO SER 309	FEDERAL NATIONAL MTGE ASSN			
9ILM9P0	MBS	CMO AGY STRIPS	31364J2L6	96,316.00	20,053.97	1-Nov-30	7.0000% FNS 309-IO CMO SERIES 309	FANNIEMAE STRIP			
9ILM9P0	MBS	CMO AGY STRIPS	31364J4X8	301,248.00	247,302.66	25-Jan-31	0.0000% FNS 311-1 CMO SERIES 311	FANNIEMAE STRIP			
9ILM9P0	MBS	CMO AGY STRIPS	31364JF40	1,133,868.00	966,375.95	1-Nov-29	0.0000% FNS 303-PO 303-PO CMO SER 303	FEDERAL NATL MTGE ASSN			
9ILM9P0	MBS	CMO AGY STRIPS	31364JF40	1,133,868.00	966,375.95	1-Nov-29	0.0000% FNS 303-PO 303-PO CMO SER 303	FEDERAL NATL MTGE ASSN			
9ILM9P0	MBS	CMO AGY STRIPS	31364JF40	1,133,868.00	966,375.95	1-Nov-29	0.0000% FNS 303-PO 303-PO CMO SER 303	FEDERAL NATL MTGE ASSN			
9ILM9P0	MBS	CMO AGY STRIPS	31364JF40	1,133,868.00	966,375.95	1-Nov-29	0.0000% FNS 303-PO 303-PO CMO SER 303	FEDERAL NATL MTGE ASSN			
9ILM9P0	MBS	CMO AGY STRIPS	31364JK44	2,444,732.00	482,032.42	25-May-28	6.0000% FNS 304-2 CMO SERIES 304	FANNIEMAE STRIP			
9ILM9P0	MBS	CMO AGY STRIPS	31364JK69	2,579,147.00	480,969.53	1-Dec-29	6.0000% FNS 305 2	FANNIE MAE			
9ILM9P0	MBS	CMO AGY STRIPS	31364JK77	1,668,773.00	307,607.00	1-Dec-29	6.0000% FNS 305 3	FANNIE MAE			
9ILM9P0	MBS	CMO AGY STRIPS	31364JN74	693,758.00	580,961.90	20-Apr-30	0.0000% FNS 306-PO 306-PO CMO SER PO	FEDERAL NATIONAL MTGE ASSN			
9ILM9P0	MBS	CMO AGY STRIPS	31364JN74	50,228.00	42,061.64	20-Apr-30	0.0000% FNS 306-PO 306-PO CMO SER PO	FEDERAL NATIONAL MTGE ASSN			

9ILM9P0	MBS	CMO AGY STRIPS	31364JN82	496,314.00	109,510.45	1-May-30	8.0000% FNS 306-IO CMO SERIES 306 FANNIEMAE STRIP
9ILR9N0	AGENCY	COUPON	3136F3V78	4,100,000.00	4,443,384.07	29-Jul-19	5.0000% FEDERAL NATIONAL MORTGAGE ASSO
9ILR9N0	AGENCY	COUPON	3136F3WP7	375,000.00	377,368.89	23-Dec-11	4.2500% FEDERAL NATIONAL MORTGAGE ASSO
9ILM9P0	AGENCY	COUPON	3136F5LY5	165,000.00	167,271.50	15-Oct-14	4.0000% FEDERAL NATIONAL MORTGAGE ASSO
9ILR9N0	AGENCY	COUPON	3136F6UV9	2,000.00	2,021.48	27-Jan-09	4.1250% FEDERAL NATIONAL MORTGAGE ASSO
9ILR9N0	AGENCY	COUPON	3136F73E5	50,000.00	51,362.15	5-Oct-21	5.7000% FEDERAL NATIONAL MORTGAGE ASSO
9ILR9N0	AGENCY	COUPON	3136F7BE6	500,000.00	521,556.13	21-Jun-10	4.3750% FANNIE MAE
9ILR9N0	AGENCY	COUPON	3136F7DG9	200,000.00	211,188.74	6-Jul-10	5.1250% FANNIE MAE
9ILR9N0	AGENCY	COUPON	3136F8F83	40,000.00	39,103.16	30-Jan-23	5.0000% FEDERAL NATIONAL MORTGAGE ASSO
9ILR9N0	AGENCY	COUPON	3136F8FP5	631,000.00	616,628.78	9-Feb-37	5.1700% FEDERAL NATIONAL MORTGAGE ASSO
9ILR9N0	AGENCY	COUPON	3136F8Y58	200,000.00	199,115.98	11-Feb-15	4.2500% FEDERAL NATIONAL MORTGAGE ASSO
9ILR9N0	AGENCY	COUPON	3136F8Y66	11,700,000.00	11,531,241.70	11-Feb-15	4.1250% FEDERAL NATIONAL MORTGAGE ASSO
9ILR9N0	AGENCY	COUPON	3136F9B85	11,500,000.00	11,548,070.00	19-Aug-13	4.5000% FEDERAL NATIONAL MORTGAGE ASSO
9ILR9N0	AGENCY	COUPON	3136F9FW8	20,000,000.00	19,971,133.33	14-Jan-11	3.0000% FEDERAL NATIONAL MORTGAGE ASSO
9ILR9N0	AGENCY	COUPON	3136F9HJ5	1,000,000.00	1,014,380.69	15-Apr-16	4.3000% FEDERAL NATIONAL MORTGAGE ASSO
9ILR0U2	AGENCY	COUPON	3136F9WQ2	10,610,000.00	10,753,408.10	2-Jul-10	4.0000% FEDERAL NATIONAL MORTGAGE ASSO
9ILM9P0	MBS	CMO AGY STRIPS	3136FAZ22	82,378.00	63,970.44	1-Sep-33	0.0000% FNS 340 1 FANNIE MAE
9ILM9P0	MBS	CMO AGY STRIPS	3136FAAA8	1,791,623.00	1,499,007.47	25-Jun-31	0.0000% FNS 000313 PO CLASS 1 PRINCIPAL ONLY
9ILM9P0	MBS	CMO AGY STRIPS	3136FAAA8	1,791,623.00	1,499,007.47	25-Jun-31	0.0000% FNS 000313 PO CLASS 1 PRINCIPAL ONLY
9ILM9P0	MBS	CMO AGY STRIPS	3136FAAA8	1,791,623.00	1,499,007.47	25-Jun-31	0.0000% FNS 000313 PO CLASS 1 PRINCIPAL ONLY
9ILM9P0	MBS	CMO AGY STRIPS	3136FAAA8	1,791,623.00	1,499,007.47	25-Jun-31	0.0000% FNS 000313 PO CLASS 1 PRINCIPAL ONLY
9ILM9P0	MBS	CMO AGY STRIPS	3136FAAA8	93,798.00	78,478.20	25-Jun-31	0.0000% FNS 000313 PO CLASS 1 PRINCIPAL ONLY
9ILM9P0	MBS	CMO AGY STRIPS	3136FABE9	995,603.00	818,045.59	25-Jun-31	0.0000% FNS 000314 PO CLASS 1 PRINCIPAL ONLY
9ILM9P0	MBS	CMO AGY STRIPS	3136FACG3	3,711,393.00	3,049,486.21	25-Oct-31	0.0000% FNS 315 PO FEDERAL NATIONAL MTGE ASSN
9ILM9P0	MBS	CMO AGY STRIPS	3136FACG3	2,561,967.00	2,105,054.41	25-Oct-31	0.0000% FNS 315 PO FEDERAL NATIONAL MTGE ASSN
9ILM9P0	MBS	CMO AGY STRIPS	3136FADJ6	1,891,086.00	1,566,326.63	1-Nov-31	0.0000% FNS 316 PO FEDERAL NATL MTGE ASSN
9ILM9P0	MBS	CMO AGY STRIPS	3136FADJ6	1,891,086.00	1,566,326.63	1-Nov-31	0.0000% FNS 316 PO FEDERAL NATL MTGE ASSN
9ILM9P0	MBS	CMO AGY STRIPS	3136FADJ6	34,002.00	28,163.05	1-Nov-31	0.0000% FNS 316 PO FEDERAL NATL MTGE ASSN
9ILM9P0	MBS	CMO AGY STRIPS	3136FAEP1	326,303.00	138,282.28	30-Nov-31	8.0000% FNS 317 2 FANNIEMAE
9ILM9P0	MBS	CMO AGY STRIPS	3136FAHA1	2,659,065.00	2,219,832.84	25-Jan-32	0.0000% FNT 319-PO FEDERAL NATL MTGE ASSN
9ILM9P0	MBS	CMO AGY STRIPS	3136FAHA1	1,389,307.00	1,159,817.11	25-Jan-32	0.0000% FNT 319-PO FEDERAL NATL MTGE ASSN
9ILM9P0	MBS	CMO AGY STRIPS	3136FAHB9	2,659,065.00	559,727.35	25-Jan-32	6.5000% FNS 319 2 FANNIEMAE
9ILM9P0	MBS	CMO AGY STRIPS	3136FAHB9	808,356.00	170,157.25	25-Jan-32	6.5000% FNS 319 2 FANNIEMAE
9ILM9P0	MBS	CMO AGY STRIPS	3136FAJE1	784,687.00	650,336.38	1-Mar-32	0.0000% FNS 320-1 FANNIEMAE STRIP
9ILM9P0	MBS	CMO AGY STRIPS	3136FAKL3	3,019,240.00	2,509,159.07	1-Mar-32	0.0000% FNS 321 1 PO FEDERAL NATL MTGE ASSN
9ILM9P0	MBS	CMO AGY STRIPS	3136FAKL3	3,019,240.00	2,509,159.07	1-Mar-32	0.0000% FNS 321 1 PO FEDERAL NATL MTGE ASSN
9ILM9P0	MBS	CMO AGY STRIPS	3136FAKL3	3,019,240.00	2,509,159.07	1-Mar-32	0.0000% FNS 321 1 PO FEDERAL NATL MTGE ASSN
9ILM9P0	MBS	CMO AGY STRIPS	3136FAKL3	2,686,378.00	2,232,531.86	1-Mar-32	0.0000% FNS 321 1 PO FEDERAL NATL MTGE ASSN
9ILM9P0	MBS	CMO AGY STRIPS	3136FALR9	1,063,204.00	217,544.43	1-Mar-32	6.0000% FNS 322 2 IO FANNIEMAE
9ILM9P0	MBS	CMO AGY STRIPS	3136FANR7	3,323,352.00	2,728,034.37	25-Jun-32	0.0000% FNT 324-PO FEDERAL NATL MTGE ASSN
9ILM9P0	MBS	CMO AGY STRIPS	3136FANR7	3,323,352.00	2,728,034.37	25-Jun-32	0.0000% FNT 324-PO FEDERAL NATL MTGE ASSN
9ILM9P0	MBS	CMO AGY STRIPS	3136FANR7	567,312.00	465,688.34	25-Jun-32	0.0000% FNT 324-PO FEDERAL NATL MTGE ASSN
9ILM9P0	MBS	CMO AGY STRIPS	3136FAQR4	6,536,253.00	5,352,254.31	1-Jul-32	0.0000% FNS 326 1 FANNIE MAE STRIP
9ILM9P0	MBS	CMO AGY STRIPS	3136FAQR4	2,923,215.00	2,393,694.37	1-Jul-32	0.0000% FNS 326 1 FANNIE MAE STRIP
9ILM9P0	MBS	CMO AGY STRIPS	3136FAT67	24,680,776.00	5,158,515.61	1-Jun-33	5.0000% FNS 337 2 FANNIEMAE STRIP
9ILM9P0	MBS	CMO AGY STRIPS	3136FAT67	4,936,155.00	1,031,703.12	1-Jun-33	5.0000% FNS 337 2 FANNIEMAE STRIP
9ILM9P0	MBS	CMO AGY STRIPS	3136FAW30	774,497.00	621,187.98	1-Jun-33	0.0000% FNS 338 1 FANNIEMAE STRIP
9ILM9P0	MBS	CMO AGY STRIPS	3136FAW48	15,050,000.00	3,197,086.56	1-Jun-33	5.5000% FNS 338 2 FANNIE MAE
9ILM9P0	MBS	CMO AGY STRIPS	3136FAWE6	14,860,196.00	11,948,291.26	1-Dec-32	0.0000% FNS 329 PO FANNIEMAE STRIP
9ILM9P0	MBS	CMO AGY STRIPS	3136FAWE6	1,471,159.00	1,182,880.84	1-Dec-32	0.0000% FNS 329 PO FANNIEMAE STRIP
9ILM9P0	MBS	CMO AGY STRIPS	3136FAYT1	5,377,232.00	4,399,821.87	25-Feb-33	0.0000% FNS 332 PO FEDERAL NATIONAL MTGE ASSN
9ILM9P0	MBS	CMO AGY STRIPS	3136FC5M4	42,527,644.00	33,122,210.23	25-Oct-36	0.0000% FNS 377 1 FANNIE MAE
9ILM9P0	MBS	CMO AGY STRIPS	3136FC5M4	42,527,644.00	33,122,210.23	25-Oct-36	0.0000% FNS 377 1 FANNIE MAE
9ILM9P0	MBS	CMO AGY STRIPS	3136FC5M4	42,527,644.00	33,122,210.23	25-Oct-36	0.0000% FNS 377 1 FANNIE MAE
9ILM9P0	MBS	CMO AGY STRIPS	3136FC5M4	422,439.00	329,012.19	25-Oct-36	0.0000% FNS 377 1 FANNIE MAE
9ILM9P0	MBS	CMO AGY STRIPS	3136FC5N2	42,527,644.00	9,228,207.24	25-Nov-36	5.0000% FNS 377 2 FANNIE MAE
9ILM9P0	MBS	CMO AGY STRIPS	3136FC5N2	42,527,644.00	9,228,207.24	25-Nov-36	5.0000% FNS 377 2 FANNIE MAE
9ILM9P0	MBS	CMO AGY STRIPS	3136FC5N2	17,288,903.00	3,751,573.36	25-Nov-36	5.0000% FNS 377 2 FANNIE MAE
9ILM9P0	MBS	CMO AGY STRIPS	3136FCAA4	1,048,938.00	860,194.73	1-Nov-33	0.0000% FNS 344 1 FANNIEMAE STRIP
9ILM9P0	MBS	CMO AGY STRIPS	3136FCAB2	12,487,356.00	2,617,500.78	1-Nov-33	6.0000% FNS 344 2 FANNIEMAE STRIP
9ILM9P0	MBS	CMO AGY STRIPS	3136FCAB2	8,741,149.00	1,832,250.54	1-Nov-33	6.0000% FNS 344 2 FANNIEMAE STRIP
9ILM9P0	MBS	CMO AGY STRIPS	3136FCBC9	21,047,604.00	16,805,796.60	1-Dec-33	0.0000% FNS 346 1 FANNIE MAE
9ILM9P0	MBS	CMO AGY STRIPS	3136FCBC9	21,047,604.00	16,805,796.60	1-Dec-33	0.0000% FNS 346 1 FANNIE MAE
9ILM9P0	MBS	CMO AGY STRIPS	3136FCBD7	21,047,604.00	4,546,695.64	1-Nov-33	5.5000% FNS 346 2 FANNIEMAE STRIP
9ILM9P0	MBS	CMO AGY STRIPS	3136FCBD7	21,047,604.00	4,546,695.64	1-Nov-33	5.5000% FNS 346 2 FANNIEMAE STRIP
9ILM9P0	MBS	CMO AGY STRIPS	3136FCBD7	6,621,058.00	1,430,278.42	1-Nov-33	5.5000% FNS 346 2 FANNIEMAE STRIP
9ILM9P0	MBS	CMO AGY STRIPS	3136FCD78	38,259,284.00	30,504,166.32	3-Jan-36	0.0000% FNS 367 1 FANNIE MAE
9ILM9P0	MBS	CMO AGY STRIPS	3136FCD78	29,390,460.00	23,433,043.72	3-Jan-36	0.0000% FNS 367 1 FANNIE MAE
9ILM9P0	MBS	CMO AGY STRIPS	3136FCKD7	25,970,078.00	5,608,084.27	1-Aug-34	5.5000% FNS 352 2 FANNIE MAE
9ILM9P0	MBS	CMO AGY STRIPS	3136FCKD7	22,844,398.00	4,933,112.30	1-Aug-34	5.5000% FNS 352 2 FANNIE MAE
9ILM9P0	MBS	CMO AGY STRIPS	3136FCMB9	8,849,642.00	1,908,302.74	1-Nov-34	5.5000% FNS 354 2 FANNIE MAE

9ILM9P0	MBS	CMO AGY STRIPS	3136FCP67	30,655,484.00	25,557,783.20	25-Jun-36	0.0000% FNS 371 1	FANNIE MAE
9ILM9P0	MBS	CMO AGY STRIPS	3136FCP67	30,655,484.00	25,557,783.20	25-Jun-36	0.0000% FNS 371 1	FANNIE MAE
9ILM9P0	MBS	CMO AGY STRIPS	3136FCP67	30,655,484.00	25,557,783.20	25-Jun-36	0.0000% FNS 371 1	FANNIE MAE
9ILM9P0	MBS	CMO AGY STRIPS	3136FCP67	30,655,484.00	25,557,783.20	25-Jun-36	0.0000% FNS 371 1	FANNIE MAE
9ILM9P0	MBS	CMO AGY STRIPS	3136FCP67	30,655,484.00	25,557,783.20	25-Jun-36	0.0000% FNS 371 1	FANNIE MAE
9ILM9P0	MBS	CMO AGY STRIPS	3136FCP67	933,157.00	777,982.50	25-Jun-36	0.0000% FNS 371 1	FANNIE MAE
9ILM9P0	MBS	CMO AGY STRIPS	3136FCP75	30,655,484.00	6,273,276.39	25-Jun-36	6.5000% FNS 371 2	FANNIE MAE
9ILM9P0	MBS	CMO AGY STRIPS	3136FCP75	30,655,484.00	6,273,276.39	25-Jun-36	6.5000% FNS 371 2	FANNIE MAE
9ILM9P0	MBS	CMO AGY STRIPS	3136FCP75	30,655,484.00	6,273,276.39	25-Jun-36	6.5000% FNS 371 2	FANNIE MAE
9ILM9P0	MBS	CMO AGY STRIPS	3136FCP75	30,655,484.00	6,273,276.39	25-Jun-36	6.5000% FNS 371 2	FANNIE MAE
9ILM9P0	MBS	CMO AGY STRIPS	3136FCP75	22,016,571.00	4,505,426.58	25-Jun-36	6.5000% FNS 371 2	FANNIE MAE
9ILM9P0	MBS	CMO AGY STRIPS	3136FCQF6	25,244,311.00	3,859,822.46	1-Jun-35	5.5000% FNS 356 11	FANNIE MAE
9ILM9P0	MBS	CMO AGY STRIPS	3136FCT22	36,746,018.00	30,566,392.56	25-Jul-36	0.0000% FNR-372 1	FANNIE MAE
9ILM9P0	MBS	CMO AGY STRIPS	3136FCT22	36,746,018.00	30,566,392.56	25-Jul-36	0.0000% FNR-372 1	FANNIE MAE
9ILM9P0	MBS	CMO AGY STRIPS	3136FCT22	36,746,018.00	30,566,392.56	25-Jul-36	0.0000% FNR-372 1	FANNIE MAE
9ILM9P0	MBS	CMO AGY STRIPS	3136FCT22	8,819,044.00	7,335,934.21	25-Jul-36	0.0000% FNR-372 1	FANNIE MAE
9ILM9P0	MBS	CMO AGY STRIPS	3136FCT30	15,869,773.00	3,096,161.08	25-Oct-36	0.0000% FNR-372 2	FANNIE MAE
9ILM9P0	MBS	CMO AGY STRIPS	3136FCUF1	5,393,798.00	853,775.68	1-Aug-35	5.5000% FNS 359 14	FANNIE MAE
9ILM9P0	MBS	CMO AGY STRIPS	3136FCUU8	13,576,435.00	2,883,321.19	1-Jul-35	5.0000% FNS 360 2	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FCXJ0	20,591,153.00	16,398,564.86	1-Oct-35	0.0000% FNS 363 1	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FCXK7	36,769,916.00	8,031,330.61	1-Oct-35	5.5000% FNS 363 2	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FCXK7	35,440,071.00	7,740,864.04	1-Oct-35	5.5000% FNS 363 2	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FEAA0	36,434,264.00	30,207,852.87	25-Jun-36	0.0000% FNS 370 1	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FEAA0	36,434,264.00	30,207,852.87	25-Jun-36	0.0000% FNS 370 1	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FEAA0	36,434,264.00	30,207,852.87	25-Jun-36	0.0000% FNS 370 1	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FEAB8	36,434,264.00	7,207,439.11	25-Jun-36	6.0000% FNS 370 2	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FEAB8	36,434,264.00	7,207,439.11	25-Jun-36	6.0000% FNS 370 2	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FEAB8	36,434,264.00	7,207,439.11	25-Jun-36	6.0000% FNS 370 2	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FEAB8	36,434,264.00	7,207,439.11	25-Jun-36	6.0000% FNS 370 2	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FEAB8	13,285,899.00	2,628,221.36	25-Jun-36	6.0000% FNS 370 2	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FEMW9	7,124,339.00	1,296,486.28	1-Jun-35	5.0000% FNS 378 19	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FENW8	44,077,734.00	35,671,500.10	25-Apr-37	0.0000% FNS 379 1	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FENW8	44,077,734.00	35,671,500.10	25-Apr-37	0.0000% FNS 379 1	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FENW8	44,077,734.00	35,671,500.10	25-Apr-37	0.0000% FNS 379 1	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FENW8	44,077,734.00	35,671,500.10	25-Apr-37	0.0000% FNS 379 1	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FENW8	44,077,734.00	35,671,500.10	25-Apr-37	0.0000% FNS 379 1	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FENW8	26,362,625.00	21,334,907.33	25-Apr-37	0.0000% FNS 379 1	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FENX6	10,086,119.00	2,063,695.94	25-Apr-37	0.0000% FNS 379 2	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FEY97	16,840,202.00	3,674,964.09	25-Jun-33	5.0000% FNR SMBS387-5	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FEZ39	18,519,002.00	4,379,029.47	25-Jun-38	5.5000% FNR SMBS387-7	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FEZ54	18,672,122.00	4,113,265.95	25-Jun-38	5.5000% FNR SMBS387-9	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FEZ96	12,539,544.00	2,941,020.55	25-Jun-38	6.0000% FNR SMBS387-13	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FFAB5	38,612,088.00	7,414,664.69	25-Jun-37	6.5000% FNS-380 2	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FFAB5	5,598,753.00	1,075,126.38	25-Jun-37	6.5000% FNS-380 2	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FFM29	45,467,312.00	8,339,479.56	25-Sep-37	5.5000% FNS 383 4	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FFM29	2,121,148.00	389,054.73	25-Sep-37	5.5000% FNS 383 4	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FFNA3	30,202,423.00	5,539,638.99	25-Sep-37	5.5000% FNS 383 5	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FFNB1	27,132,398.00	4,998,074.56	25-Sep-37	5.5000% FNS 383 6	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FFNC9	26,742,647.00	4,905,056.99	25-Sep-37	5.5000% FNS 383 7	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FFND7	10,844,620.00	2,116,323.36	25-Aug-37	5.5000% FNS 383 8	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FFNE5	10,343,409.00	2,017,483.60	25-Aug-37	5.5000% FNS 383 9	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FFNP0	34,104,336.00	6,295,794.82	25-Jan-38	5.5000% FNS 383 18	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FFNQ8	31,112,472.00	5,743,484.96	25-Jan-38	5.5000% FNS 383 19	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FFNR6	19,254,229.00	3,673,710.88	25-Jul-37	5.5000% FNS 383 20	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FFNS4	18,209,223.00	3,474,323.62	25-Jul-37	5.5000% FNS 383 21	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FFNT2	12,332,957.00	2,343,766.30	25-Jul-37	5.5000% FNS 383 22	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FFNU9	11,125,886.00	2,114,373.28	25-Jul-37	5.5000% FNS 383 23	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FFNV7	7,790,006.00	1,402,294.91	25-Jul-37	5.5000% FNS 383 24	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FFNX3	5,732,381.00	1,098,086.41	25-Jul-37	5.5000% FNS 383 26	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FFNZ8	43,799,882.00	7,786,896.50	25-Jan-38	6.0000% FNS 383 28	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FFNZ8	20,942,283.00	3,723,192.43	25-Jan-38	6.0000% FNS 383 28	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FFPA1	43,703,086.00	7,775,008.67	25-Jan-38	6.0000% FNS 383 29	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FFPA1	14,523,867.00	2,583,872.21	25-Jan-38	6.0000% FNS 383 29	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FFPB9	42,943,300.00	7,656,505.82	25-Jan-38	6.0000% FNS 383 30	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FFPC7	37,885,888.00	6,754,802.68	25-Jan-38	6.0000% FNS 383 31	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FFPD5	29,382,694.00	5,251,162.53	25-Jan-38	6.0000% FNS 383 32	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FFPE3	25,135,176.00	4,484,391.69	25-Jan-38	6.0000% FNS 383 33	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FFPF0	10,166,322.00	1,803,320.74	25-Dec-37	6.0000% FNS 383 34	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FFPG8	8,402,484.00	1,489,510.92	25-Dec-37	6.0000% FNS 383 35	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FFPH6	6,609,778.00	1,172,454.48	25-Dec-37	6.0000% FNS 383 36	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FFPJ2	9,770,598.00	1,750,632.70	25-Jan-38	6.0000% FNS 383 37	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FFPN3	42,720,446.00	7,172,125.65	25-Apr-38	6.0000% FNS 383 41	FANNIE MAE

9ILJJQ0	MBS	CMO AGY STRIPS	3136FFPN3	11,431,098.00	1,919,110.78	25-Apr-38	6.0000% FNS 383 41	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FFPP8	39,158,960.00	6,635,065.77	25-Apr-38	6.0000% FNS 383 42	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FFPQ6	35,381,961.00	5,995,093.86	25-Apr-38	6.0000% FNS 383 43	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FFPR4	32,317,257.00	5,450,544.84	25-Apr-38	6.0000% FNS 383 44	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FFPS2	24,903,232.00	4,278,506.09	25-Apr-38	6.0000% FNS 383 45	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FFPT0	21,641,520.00	3,718,126.80	25-Apr-38	6.0000% FNS 383 46	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FFPU7	19,156,137.00	3,291,124.90	25-Apr-38	6.0000% FNS 383 47	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FFPV5	17,191,387.00	2,967,250.37	25-Apr-38	6.0000% FNS 383 48	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FFPW3	8,637,408.00	1,483,692.29	25-Jun-37	6.0000% FNS 383 49	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FFPX1	11,733,327.00	1,965,825.89	25-Dec-37	6.0000% FNS 383 50	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FFPY9	9,122,708.00	1,528,437.37	25-Jun-37	6.0000% FNS 383 51	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FFPZ6	6,976,558.00	1,204,179.73	25-Apr-38	6.0000% FNS 383 52	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FFQE2	5,569,017.00	939,255.94	25-Jun-37	6.0000% FNS 383 57	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FFQF9	14,898,439.00	2,704,112.80	25-Aug-37	6.5000% FNS 383 58	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FFQG7	9,371,442.00	1,661,140.32	25-Aug-37	6.5000% FNS 383 59	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FFQH5	31,933,442.00	5,951,881.56	25-Oct-37	6.5000% FNS 383 60	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FFQJ1	7,467,862.00	1,337,351.92	25-Aug-37	6.5000% FNS 383 61	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FFQK8	8,915,987.00	1,628,131.90	25-Oct-37	6.5000% FNS 383 62	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FFQL6	6,965,395.00	1,243,531.63	25-Sep-37	6.5000% FNS 383 63	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FFQM4	12,857,577.00	2,367,711.61	25-Sep-37	6.5000% FNS 383 64	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FFQN2	8,884,209.00	1,650,182.93	25-Aug-37	6.5000% FNS 383 65	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FFQP7	9,054,398.00	1,676,702.60	25-Aug-37	6.5000% FNS 383 66	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FFQQ5	6,791,580.00	1,237,228.60	25-Sep-37	6.5000% FNS 383 67	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FFQT9	18,885,838.00	3,314,230.33	25-Jan-37	6.5000% FNS 383 70	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FFQU6	8,003,414.00	1,392,680.44	25-Dec-36	6.5000% FNS 383 71	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FFQV4	35,723,953.00	6,269,816.20	25-May-37	6.5000% FNS 383 72	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FFQW2	12,196,286.00	2,136,419.06	25-Mar-37	6.5000% FNS 383 73	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FFQX0	10,057,943.00	1,758,243.45	25-Jan-37	6.5000% FNS 383 74	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FFQY8	6,425,039.00	1,127,845.67	25-Dec-36	6.5000% FNS 383 75	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FFQZ5	7,356,671.00	1,291,987.55	25-Feb-37	6.5000% FNS 383 76	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FFRA9	3,928,791.00	689,806.60	25-May-37	6.5000% FNS 383 77	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FFRB7	5,521,104.00	969,131.33	25-May-37	6.5000% FNS 383 78	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FFRC5	6,413,115.00	1,090,612.91	25-Aug-37	7.0000% FNS 383 79	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FFRD3	13,994,750.00	2,424,765.17	25-Aug-37	7.0000% FNS 383 80	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FFRE1	7,681,838.00	1,279,070.08	25-Aug-37	7.0000% FNS 383 81	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FFRF8	7,684,080.00	1,250,945.73	25-Aug-37	7.0000% FNS 383 82	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FFRG6	6,428,603.00	1,082,793.69	25-Aug-37	7.0000% FNS 383 83	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FFRH4	6,331,699.00	1,077,401.74	25-Sep-37	7.0000% FNS 383 84	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FFRL5	6,933,137.00	1,074,727.52	25-Aug-37	7.5000% FNS 383 87	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FFRM3	5,550,538.00	826,413.33	25-Sep-37	7.5000% FNS 383 88	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FFRR2	6,690,824.00	920,012.63	25-Oct-22	5.0000% FNS 383 92	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FFRT8	7,705,764.00	1,064,191.16	25-Aug-22	5.5000% FNS 383 94	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FFRU5	15,334,125.00	2,170,606.79	25-Sep-22	5.5000% FNS 383 95	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FFRV3	8,361,861.00	1,089,041.45	25-Aug-22	5.5000% FNS 383 96	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FFRW1	6,436,608.00	868,429.04	25-Sep-22	5.5000% FNS 383 97	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FFRX9	9,603,583.00	1,355,398.54	25-Sep-22	6.0000% FNS 383 98	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FFSF7	7,710,013.00	1,420,285.42	25-Dec-37	5.5000% FNS 386 4	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FFSH3	18,226,499.00	3,074,676.82	25-Dec-37	6.0000% FNS 386 6	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FFSJ9	37,961,418.00	6,878,736.16	25-Jan-38	6.0000% FNS 386 7	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FFSL4	31,032,770.00	4,957,285.43	25-Feb-38	6.0000% FNS 386 9	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FFSR1	41,267,121.00	6,309,627.32	25-Apr-38	6.5000% FNS 386 14	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FFSR1	14,402,698.00	2,202,132.24	25-Apr-38	6.5000% FNS 386 14	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FFST7	6,922,499.00	979,546.08	25-Nov-37	6.5000% FNS 386 16	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FFSU4	10,075,834.00	1,534,395.55	25-Dec-37	6.5000% FNS 386 17	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FFSW0	6,568,556.00	925,616.04	25-Feb-38	6.5000% FNS 386 19	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FFSY6	6,898,947.00	1,073,021.90	25-Dec-37	7.0000% FNS 386 21	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FFSZ3	6,099,115.00	909,792.29	25-Jan-38	7.0000% FNS 386 22	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FFTA7	6,772,675.00	984,465.68	25-Dec-37	7.0000% FNS 386 23	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FFTD1	5,253,089.00	697,722.83	25-Jan-38	7.5000% FNS 386 26	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FFWR6	49,745,455.00	40,974,497.72	25-Aug-38	0.0000% FNS 391 PO1	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	3136FFWS4	49,745,455.00	9,953,966.38	25-Aug-38	0.0000% FNS 391 IO2	FANNIE MAE
9ILR9N0	AGENCY	COUPON	3137EAA85	1,243,000.00	1,344,035.03	18-Apr-11	5.1250% FREDDIE MAC	
9ILR9N0	AGENCY	COUPON	3137EAAD1	50,000,000.00	55,250,537.58	18-Apr-16	5.2500% FREDDIE MAC	
9ILR9N0	AGENCY	COUPON	3137EAAD1	50,000,000.00	55,250,537.58	18-Apr-16	5.2500% FREDDIE MAC	
9ILR9N0	AGENCY	COUPON	3137EAAD1	15,399,000.00	17,016,060.56	18-Apr-16	5.2500% FREDDIE MAC	
9ILR0U2	AGENCY	COUPON	3137EAAF6	481,000.00	516,578.62	18-Jul-11	5.2500% FREDDIE MAC	
9ILR9N0	AGENCY	COUPON	3137EAA8A	3,066,000.00	3,406,183.31	18-Jul-16	5.5000% FREDDIE MAC	
9ILR9N0	AGENCY	COUPON	3137EAAJ8	7,755,000.00	8,509,962.41	18-Oct-16	5.1250% FREDDIE MAC	
9ILR9N0	AGENCY	COUPON	3137EAAAM1	18,450,000.00	19,784,752.82	16-Feb-17	5.0000% FREDDIE MAC	
9ILR0U2	AGENCY	COUPON	3137EAAAR0	160,000.00	169,489.51	5-Mar-12	4.7500% FREDDIE MAC	
9ILR9N0	AGENCY	COUPON	3137EAAAS8	825,000.00	897,318.83	18-Apr-17	5.0000% FREDDIE MAC	
9ILR9N0	AGENCY	COUPON	3137EAAAT6	200,000.00	205,643.90	11-Jun-09	5.0000% FREDDIE MAC	



9ILR9N0	AGENCY	COUPON	3137EAAV1	1,500,000.00	1,632,692.25	20-Aug-12	5.5000% FREDDIE MAC	
9ILR9N0	AGENCY	COUPON	3137EAAV7	733,000.00	772,830.63	23-Aug-10	5.1250% FREDDIE MAC	
9ILR9N0	AGENCY	COUPON	3137EAAV5	2,920,000.00	3,238,950.15	23-Aug-17	5.5000% FREDDIE MAC	
9ILR9N0	AGENCY	COUPON	3137EAAZ2	16,690,000.00	17,878,541.27	25-Oct-12	4.6250% FREDDIE MAC	
9ILR9N0	AGENCY	COUPON	3137EABA6	79,000.00	86,431.99	17-Nov-17	5.1250% FREDDIE MAC	
9ILR0U2	AGENCY	COUPON	3137EABG3	995,000.00	1,019,335.23	30-Apr-10	2.8750% FREDDIE MAC	
9ILR9N0	AGENCY	COUPON	3137EABH1	30,000,000.00	30,372,589.56	28-May-10	2.3750% FREDDIE MAC	
9ILR9N0	AGENCY	COUPON	3137EABM0	620,000.00	637,734.99	28-Jun-13	3.7500% FREDDIE MAC	
9ILR9N0	AGENCY	COUPON	3137EABN8	782,000.00	812,579.62	29-Jun-11	3.8750% FREDDIE MAC	
9ILR9N0	AGENCY	COUPON	3137EABS7	5,150,000.00	5,344,840.44	27-Sep-13	4.1250% FREDDIE MAC	
9ILP1M0	MBS	CMO AGY STRIPS	31392AYW2	14,182,467.00	14,405,885.59	25-Dec-31	6.0000% FNR 2001-68 PH	FEDERAL NATL MTGE ASSN
9ILJJQ0	MBS	CMO AGENCIES	31392CVK7	8,175,649.00	8,255,749.11	25-Apr-32	6.5000% FNR 02-16 ZD	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	31392FXK8	5,773,897.00	5,855,866.35	25-Jan-22	5.5000% FNR 2002-88 IA	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	31392JDY2	8,839,276.00	1,363,776.69	25-Mar-33	5.2500% FNR 03-14 XI	FEDERAL NATL MTGE ASSN
9ILJJQ0	MBS	CMO AGY STRIPS	31392JDY2	1,481,597.00	228,589.76	25-Mar-33	5.2500% FNR 03-14 XI	FEDERAL NATL MTGE ASSN
9ILP1M0	MBS	CMO AGENCIES	31392WD56	19,800,000.00	19,959,890.98	15-Mar-31	5.5000% FHR 2514 PD	FEDERAL HOME LOAN MTGE CORP
9ILP1M0	MBS	CMO AGENCIES	31393AS40	33,823.00	22,169.52	25-Apr-33	2.6919% FNW 2003-W5 A	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	31393ASY4	15,564,093.00	1,238,800.58	25-Apr-17	5.1781% FNR 2003-27 SG	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	31393ASY4	5,853,789.00	465,923.50	25-Apr-17	5.1781% FNR 2003-27 SG	FANNIE MAE
9ILP1M0	MBS	CMO AGENCIES	31393C6U2	5,276.00	5,145.52	25-Jun-33	6.8039% FNW 2003-W11 1A1	FANNIE MAE WHOLE LOAN
9ILJJQ0	MBS	CMO AGY STRIPS	31393CHW6	13,280,849.00	845,667.31	25-Jan-26	5.1781% FNR 2003-54 SV	FANNIE MAE
9ILP1M0	MBS	CMO AGENCIES	31393D5Y3	1,296,094.00	1,265,600.40	25-Aug-33	2.9219% FNR 2003-76 FB	FANNIE MAE
9ILJJQ0	MBS	CMO AGENCIES	31393DHD6	10,953,281.00	6,654,095.07	25-Jul-33	0.0000% FNR 2003-69	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	31393E5B1	1,309,648.00	670,877.67	25-Jul-33	0.0000% FNR 2003-87 PO	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	31393E5B1	1,309,648.00	670,877.67	25-Jul-33	0.0000% FNR 2003-87 PO	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	31393E5B1	1,309,648.00	670,877.67	25-Jul-33	0.0000% FNR 2003-87 PO	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	31393E5B1	9,171.00	4,698.12	25-Jul-33	0.0000% FNR 2003-87 PO	FANNIE MAE
9ILP1M0	MBS	CMO AGENCIES	31393EXB0	2,000,000.00	2,030,812.50	25-Nov-16	4.5000% FNR 2003-88 TG	FANNIE MAE
9ILP1M0	MBS	CMO AGENCIES	31393F5Y8	14,552,955.00	14,519,585.96	15-Nov-22	5.5000% FHR 2522 TC	FREDDIE MAC
9ILJJQ0	MBS	CMO AGENCIES	31393GV35	6,322,970.00	5,829,646.31	15-Dec-32	5.5000% FHR 2533 Z	FREDDIE MAC
9ILP1M0	MBS	CMO AGENCIES	31393MYE5	4,013,970.00	3,994,527.29	15-Jul-17	4.0000% FHR 2583 LG	FREDDIE MAC
9ILP1M0	MBS	CMO AGENCIES	31393MYL9	16,564,191.00	16,761,350.90	15-Aug-29	5.5000% FHR 2583 MC	FREDDIE MAC
9ILP1M0	MBS	CMO AGENCIES	31393PAR5	1,229,266.00	1,123,119.71	15-Apr-33	5.0000% FHR 2604 UT	FREDDIE MAC
9ILP1M0	MBS	CMO AGENCIES	31393PDD3	53,020.00	50,350.35	15-Jun-22	4.0000% FHR 2595 DL	FREDDIE MAC
9ILJJQ0	MBS	CMO AGENCIES	31393QWJ7	4,758,033.00	4,556,393.08	15-May-33	5.2500% FHR 2610 AD	FREDDIE MAC
9ILP1M0	MBS	CMO AGENCIES	31393RKP4	191,398.00	180,147.00	15-Jan-18	3.2500% FHR 2629 AO	FREDDIE MAC
9ILJJQ0	MBS	CMO AGY STRIPS	31393RY20	23,045,739.00	23,043,491.74	15-Jun-33	10.2896% FHR 2631 SA	FREDDIE MAC
9ILJJQ0	MBS	CMO AGY STRIPS	31393RY20	3,779,501.00	3,779,132.65	15-Jun-33	10.2896% FHR 2631 SA	FREDDIE MAC
9ILP1M0	MBS	CMO AGENCIES	31393RZM5	14,753.00	14,663.12	15-Jun-17	4.5000% FHR 2627 BA	FREDDIE MAC
9ILJJQ0	MBS	CMO AGY STRIPS	31393TD94	1,063,240.00	176,139.34	25-Nov-33	6.0000% FNR 2003-110 IO	FANNIE MAE
9ILP1M0	MBS	CMO AGENCIES	31393TGV2	12,626,030.00	12,481,178.31	25-Dec-32	5.0000% FNR 2003-81 MC	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	31393THF6	2,722,363.00	1,553,740.97	25-Sep-33	0.0000% FNR 2003-81 EA	FANNIE MAE
9ILP1M0	MBS	CMO AGENCIES	31393VVG2	9,246.00	9,136.69	15-May-22	5.0000% FHR 2642 DA	FREDDIE MAC
9ILJJQ0	MBS	CMO AGENCIES	31393W3P2	162,536.00	142,653.34	15-Jul-33	7.9094% FHR 2650 MS	FREDDIE MAC
9ILJJQ0	MBS	CMO AGENCIES	31393XRL3	700,000.00	652,050.00	25-Apr-34	5.5000% FNR 2004-25 LC	FANNIE MAE
9ILP1M0	MBS	CMO AGENCIES	31393YZ99	27,634.00	27,694.97	25-Mar-34	6.9055% FNW 2004-W7 A2	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	31394ACD6	116,913.00	72,288.84	25-Jul-34	0.0000% FNR 2004-53 EA	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	31394B5T7	3,637,674.00	2,684,478.18	25-Feb-35	0.0000% FNR 2005-7 LO	FANNIE MAE
9ILJJQ0	MBS	CMO AGENCIES	31394BMK7	1,140,566.00	1,117,182.90	25-Dec-24	11.0773% FNR 2004-89 SM	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	31394BPY4	4,037,533.00	539,341.83	25-Oct-34	4.6281% FNR 2004-88 HJ	FANNIE MAE
9ILJJQ0	MBS	CMO AGENCIES	31394DDX5	4,580,051.00	3,950,793.86	1-Apr-35	0.0000% FNR 2005-22 DG	FANNIE MAE
9ILJJQ0	MBS	CMO AGENCIES	31394DNE6	1,010,000.00	939,672.44	25-Apr-35	5.5000% FNR 2005-36 GD	FANNIE MAE
9ILJJQ0	MBS	CMO AGENCIES	31394DU24	2,487,749.00	2,319,364.73	1-Jun-35	4.0000% FNR 2005-45 YF	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	31394DU32	2,487,749.00	48,038.69	1-Jun-35	0.0000% FNR 2005-45 YF	FANNIE MAE
9ILJJQ0	MBS	CMO AGENCIES	31394EQL5	10,348,173.00	9,778,134.13	25-Jul-35	5.5000% FNR 2005-57 NZ	FANNIE MAE
9ILJJQ0	MBS	CMO AGENCIES	31394EQY7	1,879,354.00	1,875,595.10	25-Jul-35	6.0000% FNR 2005-57 ZE	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	31394ERQ3	2,104,009.00	2,102,346.75	1-Jul-35	9.3600% FNR 2005-57 MP	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	31394FDV4	6,676,235.00	452,527.39	1-Sep-30	2.5700% FNR 2005-74 DI	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	31394FEA9	3,403,729.00	3,488,514.14	1-Sep-35	10.0500% FNR 2005-74 NK	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	31394FG82	2,263,756.00	2,081,095.90	1-Oct-35	7.2040% FNR 2005-83 QK	FANNIE MAE
9ILP1M0	MBS	CMO AGENCIES	31394FM44	1,660,489.00	1,649,629.14	25-Sep-35	2.7219% FNR 2005-84 YF	FANNIE MAE
9ILP1M0	MBS	CMO AGENCIES	31394G3G6	34,178.00	32,596.74	15-Feb-18	3.5000% FHR 2638 TC	FREDDIE MAC
9ILP1M0	MBS	CMO AGENCIES	31394GU35	2,000,000.00	1,957,781.25	15-Aug-18	4.5000% FHR 2657 WT	FREDDIE MAC
9ILP1M0	MBS	CMO AGENCIES	31394HZZ7	2,770,962.00	2,818,133.46	15-Sep-23	5.5000% FHR 2672 XB	FREDDIE MAC
9ILP1M0	MBS	CMO AGENCIES	31394KFU3	7,540,462.00	7,427,355.07	15-Oct-18	4.5000% FHR 2693 PE	FREDDIE MAC
9ILJJQ0	MBS	CMO AGENCIES	31394KUZ5	164,770.00	155,851.90	15-Oct-33	5.5000% FHR 2692 EM	FREDDIE MAC
9ILP1M0	MBS	CMO AGENCIES	31394LTS1	677,516.00	698,603.42	15-Mar-27	5.5000% FHR 2707 MC	FREDDIE MAC
9ILP1M0	MBS	CMO AGENCIES	31394M2F6	32,500,000.00	31,425,455.44	15-Mar-32	4.5000% FHR 2705 LD	FREDDIE MAC
9ILJJQ0	MBS	CMO AGENCIES	31394MQM5	2,200,000.00	2,036,237.50	15-Dec-33	5.5000% FHR 2722 GE	FREDDIE MAC
9ILJJQ0	MBS	CMO AGENCIES	31394MTE0	1,150,000.00	1,072,662.50	15-Dec-33	5.5000% FHR 2723 GK	FREDDIE MAC
9ILP1M0	MBS	CMO AGENCIES	31394N2P2	35,621.00	35,979.00	15-Jul-29	5.5000% FHR 2717 LE	FREDDIE MAC
9ILJJQ0	MBS	CMO AGENCIES	31394NB72	1,846,000.00	1,735,847.51	15-Dec-33	5.5000% FHR 2724 LG	FREDDIE MAC

9ILJJQ0	MBS	CMO AGENCIES	31394NTC2	401,761.00	376,249.59	15-Apr-33	5.5000% FHR 2733 GD	FREDDIE MAC
9ILP1M0	MBS	CMO AGENCIES	31394P6L2	25,566,000.00	25,326,318.75	15-Aug-32	5.0000% FHR 2728 PG	FREDDIE MAC
9ILP1M0	MBS	CMO AGENCIES	31394RFR5	10,657,813.00	10,689,952.97	15-Feb-34	5.2500% FHR 2750 TC	FREDDIE MAC
9ILP1M0	MBS	CMO AGENCIES	31394RNM7	114,305.00	113,801.07	15-Dec-30	2.8375% FHR 2752 FM	FREDDIE MAC
9ILJJQ0	MBS	CMO AGENCIES	31394T3W3	700,000.00	647,237.50	15-Mar-34	5.5000% FHR 2760 CG	FREDDIE MAC
9ILP1M0	MBS	CMO AGENCIES	31394T7K5	62,492.00	59,258.45	15-Mar-34	3.2863% FHR 2768 FE	FREDDIE MAC
9ILJJQ0	MBS	CMO AGY STRIPS	31394TKT1	25,623,172.00	2,129,797.52	15-Oct-18	4.1625% FHR 2763 KS	FREDDIE MAC
9ILJJQ0	MBS	CMO AGY STRIPS	31394TKT1	5,688,344.00	472,815.05	15-Oct-18	4.1625% FHR 2763 KS	FREDDIE MAC
9ILJJQ0	MBS	CMO AGENCIES	31394U2K7	500,000.00	483,200.20	25-Dec-35	5.5000% FNR 2005-104 UE	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	31394UFE7	735,210.00	777,629.86	1-Nov-35	8.0000% FNR 2005-95 OT	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	31394UFJ6	1,812,273.00	1,884,327.76	1-Nov-35	8.8800% FNR 2005-95 CK	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	31394UL83	500,738.00	506,741.86	1-Dec-35	8.0000% FNR 2005-106 JT	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	31394UZ39	38,776,067.00	4,045,235.83	25-Mar-35	4.2281% FNR 2005-104 NI	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	31394UZ39	8,840,943.00	922,313.77	25-Mar-35	4.2281% FNR 2005-104 NI	FANNIE MAE
9ILJJQ0	MBS	CMO AGENCIES	31394VEM8	6,504,243.00	7,299,450.97	25-Jun-35	14.4484% FNR 2005-122 SC	FANNIE MAE
9ILP1M0	MBS	CMO AGENCIES	31394VGF1	918,948.00	899,188.51	25-Jan-31	0.0000% FNR 2005-113 FJ	FANNIE MAE
9ILP1M0	MBS	CMO AGENCIES	31394VGH7	1,345,068.00	1,303,356.58	25-Jan-31	0.0000% FNMA 2005-113 FL	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	31394VY95	2,142,405.00	1,734,487.45	1-Mar-36	0.0000% FNR 2006-8 LR	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	31394WL97	13,061,780.00	8,942,041.68	15-Feb-33	0.0000% FHR 2777 KO	FREDDIE MAC
9ILJJQ0	MBS	CMO AGENCIES	31394XER3	500,000.00	468,250.00	15-Apr-34	5.5000% FHR 2781 WC	FREDDIE MAC
9ILJJQ0	MBS	CMO AGENCIES	31394XYP5	4,000,000.00	3,999,437.50	15-May-33	5.5000% FHR 2790 AU	FREDDIE MAC
9ILJJQ0	MBS	CMO AGY STRIPS	31394YQK3	7,250,867.00	684,155.77	15-Apr-32	4.8625% FHR 2802 SM	FREDDIE MAC
9ILJJQ0	MBS	CMO AGY STRIPS	31395BBK8	2,573,455.00	1,808,277.39	25-Mar-36	0.0000% FNR 2006-9 CO	FANNIE MAE
9ILP1M0	MBS	CMO AGY STRIPS	31395CF71	14,040.00	8,002.79	15-Feb-34	0.0000% FHR 2820 OU	FREDDIE MAC
9ILP1M0	MBS	CMO AGENCIES	31395ES81	440,867.00	443,381.32	15-Aug-19	5.0000% FHR 2841 BY	FREDDIE MAC
9ILP1M0	MBS	CMO AGENCIES	31395FAX2	31,400,704.00	30,309,577.97	15-Apr-34	4.5000% FHR 2836 L	FREDDIE MAC
9ILJJQ0	MBS	CMO AGENCIES	31395FHV9	850,000.00	795,493.75	15-Sep-34	5.5000% FHR 2854 LE	FREDDIE MAC
9ILP1M0	MBS	CMO AGENCIES	31395FVG6	2,200,000.00	2,174,700.00	15-Feb-32	5.0000% FHR 2856 LB	FREDDIE MAC
9ILJJQ0	MBS	CMO AGENCIES	31395GSC7	15,959.00	12,464.41	15-Oct-34	9.2250% FHR 2872 SJ	FREDDIE MAC
9ILJJQ0	MBS	CMO AGENCIES	31395HBK5	13,461.00	11,510.47	15-Jun-34	10.1594% FHR 2866 SR	FREDDIE MAC
9ILP1M0	MBS	CMO AGENCIES	31395HC24	4,000,000.00	4,091,500.00	15-Jan-27	5.0000% FHR 2866 WC	FREDDIE MAC
9ILJJQ0	MBS	CMO AGENCIES	31395HD64	2,050,274.00	1,917,518.76	15-Jan-34	5.5000% FHR 2875 CE	FREDDIE MAC
9ILP1M0	MBS	CMO AGENCIES	31395HF70	4,000,000.00	4,082,000.00	15-Oct-26	5.0000% FHR 2869 BD	FREDDIE MAC
9ILJJQ0	MBS	CMO AGY STRIPS	31395JH33	7,298,352.00	731,926.03	15-Jul-34	4.7125% FHR 2882 LS	FREDDIE MAC
9ILP1M0	MBS	CMO AGENCIES	31395KFW8	7,107,915.00	7,092,699.77	15-Apr-19	5.0000% FHR 2899 TC	FREDDIE MAC
9ILP1M0	MBS	CMO AGENCIES	31395KY80	137,829.00	138,173.77	15-Dec-18	5.0000% FHR 2906 CY	FREDDIE MAC
9ILJJQ0	MBS	CMO AGENCIES	31395LMR9	875,000.00	812,328.13	15-Aug-33	5.5000% FHR 2920 WE	FREDDIE MAC
9ILJJQ0	MBS	CMO AGY STRIPS	31395LYP0	1,443,974.00	934,848.87	15-Feb-35	0.0000% FHR 2940 PO	FREDDIE MAC
9ILP1M0	MBS	CMO AGENCIES	31395M7F0	14,081,629.00	13,851,742.87	15-Jan-31	5.0000% FHR 2932 AP	FREDDIE MAC
9ILJJQ0	MBS	CMO AGY STRIPS	31395MHP7	738,775.00	71,750.44	15-Feb-35	5.5000% FHR 2927 BI	FREDDIE MAC
9ILJJQ0	MBS	CMO AGY STRIPS	31395MX79	878,000.00	710,912.54	15-Feb-35	10.8125% FHR 2938 SL	FREDDIE MAC
9ILP1M0	MBS	CMO AGENCIES	31395NTB3	4,634,973.00	4,608,992.44	25-Apr-35	2.9019% FNR 2006-60 DF	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	31395NTX5	10,259,241.00	8,404,085.55	25-Jun-35	0.0000% FNR 2006-60 CO	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	31395NVG9	28,341,782.00	23,884,521.45	25-Apr-35	0.0000% FNR 2006-60 DO	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	31395NVH7	6,798,812.00	5,580,175.27	25-Feb-36	0.0000% FNR 2006-60 EO	FANNIE MAE
9ILP1M0	MBS	CMO AGENCIES	31395PRC8	3,000,000.00	2,953,125.00	15-Jun-31	5.0000% FHR 2951 VB	FREDDIE MAC
9ILJJQ0	MBS	CMO AGY STRIPS	31395PWF5	1,766,668.00	1,392,670.60	15-Mar-20	0.0000% FHR 2950 JO	FREDDIE MAC
9ILP1M0	MBS	CMO AGENCIES	31395PX72	12,328,000.00	12,193,162.50	15-Jun-33	5.0000% FHR 2950 ND	FREDDIE MAC
9ILJJQ0	MBS	CMO AGY STRIPS	31395PXV9	28,747,574.00	1,427,551.76	15-Oct-31	3.6625% FHR 2950 SW	FREDDIE MAC
9ILJJQ0	MBS	CMO AGENCIES	31395RQD3	1,000,000.00	966,400.39	15-Apr-35	5.5000% FHR 2968 GE	FREDDIE MAC
9ILJJQ0	MBS	CMO AGENCIES	31395TGE8	1,700,000.00	1,589,925.00	15-Mar-35	5.5000% FHR 2964 BH	FREDDIE MAC
9ILJJQ0	MBS	CMO AGENCIES	31395TY99	1,866,000.00	1,742,844.00	15-Feb-35	5.5000% FHR 2973 GD	FREDDIE MAC
9ILJJQ0	MBS	CMO AGENCIES	31395UXJ5	1,800,000.00	1,642,320.70	15-Jun-35	5.0000% FHR 2991 LH	FREDDIE MAC
9ILJJQ0	MBS	CMO AGY STRIPS	31395WA31	2,764,038.00	2,688,966.26	1-Aug-35	8.6400% FHR 3001 HP	FREDDIE MAC
9ILJJQ0	MBS	CMO AGENCIES	31395WKN9	2,584,848.00	2,419,806.56	15-Jul-25	5.0000% FHR 3002 YE	FREDDIE MAC
9ILJJQ0	MBS	CMO AGY STRIPS	31395WRZ2	2,335,684.00	293,845.56	15-Jul-35	5.5000% FHR 3006 LI	FREDDIE MAC
9ILJJQ0	MBS	CMO AGY STRIPS	31395WV87	2,804,074.00	2,788,069.91	1-Sep-35	9.0450% FHR 3012 GK	FREDDIE MAC
9ILJJQ0	MBS	CMO AGENCIES	31395WW60	721,994.00	711,993.29	15-Sep-35	0.0000% FHR 3012 PV	FREDDIE MAC
9ILJJQ0	MBS	CMO AGENCIES	31395X2R5	300,000.00	277,387.50	15-Aug-35	5.5000% FHR 3018 MT	FREDDIE MAC
9ILJJQ0	MBS	CMO AGENCIES	31396AF33	2,790,546.00	2,705,848.76	15-Sep-35	5.0000% FHR 3028 CK	FREDDIE MAC
9ILP1M0	MBS	CMO AGENCIES	31396AFG4	10,000,000.00	10,160,000.00	15-Mar-32	5.0000% FHR 3028 MD	FREDDIE MAC
9ILP1M0	MBS	CMO AGENCIES	31396AJ62	1,345,917.00	1,383,129.91	15-Dec-34	5.5000% FHR 3034 EH	FREDDIE MAC
9ILJJQ0	MBS	CMO AGENCIES	31396AQK3	1,000,000.00	938,832.03	15-Sep-35	5.5000% FHR 3037 CJ	FREDDIE MAC
9ILP1M0	MBS	CMO AGENCIES	31396AXV1	28,552.00	28,266.48	15-May-34	5.0000% FHR 3036 ND	FREDDIE MAC
9ILP1M0	MBS	CMO AGENCIES	31396CBX7	16,976,236.00	16,770,551.65	15-Nov-35	4.5000% FHR-3045 HN	FREDDIE MAC
9ILP1M0	MBS	CMO AGENCIES	31396CXN5	1,575,778.00	1,582,148.67	15-Feb-35	5.0000% FHR 3049 NA	FREDDIE MAC
9ILP1M0	MBS	CMO AGENCIES	31396EGE0	13,152,763.00	13,357,452.87	15-Feb-31	5.0000% FHR 3079 MC	FREDDIE MAC
9ILP1M0	MBS	CMO AGENCIES	31396EJN7	18,174,534.00	18,424,886.46	15-Jun-26	5.5000% FHR 3063 YB	FREDDIE MAC
9ILJJQ0	MBS	CMO AGENCIES	31396FBW2	2,801,245.00	2,520,569.45	15-Oct-34	2.4862% FHR 3069 KF	FREDDIE MAC
9ILJJQ0	MBS	CMO AGY STRIPS	31396HHW2	1,687,590.00	1,367,462.87	1-Mar-36	0.0000% FHR 3114 MR	FREDDIE MAC
9ILJJQ0	MBS	CMO AGY STRIPS	31396HHY8	5,807,066.00	4,560,796.90	25-Feb-36	0.0000% FHR-3114 OG	FREDDIE MAC
9ILJJQ0	MBS	CMO AGY STRIPS	31396J2A2	14,935,071.00	1,391,618.49	15-Feb-36	4.7125% FHR 3126 BS	FREDDIE MAC

9ILP1M0	MBS	CMO AGENCIES	31396JFU4	13,313,204.00	13,339,173.84	15-Oct-32	5.5000% FHR 3121 EM	FREDDIE MAC
9ILJJQ0	MBS	CMO AGY STRIPS	31396JPN9	41,102,612.00	4,573,897.98	15-Mar-36	4.2125% FHR 3123 LI	FREDDIE MAC
9ILJJQ0	MBS	CMO AGENCIES	31396JRU1	3,541,746.00	3,425,518.87	15-Mar-36	0.0000% FHR 3129 TF	FREDDIE MAC
9ILP1M0	MBS	CMO AGENCIES	31396KCV2	45,000,000.00	45,299,701.65	25-Jul-34	5.5000% FNR 2006-78 MB	FANNIE MAE
9ILP1M0	MBS	CMO AGENCIES	31396KNE8	21,753,000.00	21,421,946.53	25-Aug-36	5.5000% FNR 2006-74 EP	FANNIE MAE
9ILP1M0	MBS	CMO AGENCIES	31396L3S7	1,000,000.00	1,001,353.80	25-Oct-35	5.5000% FNR 2006-114 HD	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	31396LME7	7,907,237.00	80,348.04	1-Nov-36	0.4000% FNR 2006-104 YI	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	31396LMH0	3,729,336.00	40,866.47	1-Nov-36	0.4000% FNR 2006-104 NT	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	31396LS84	3,683,083.00	701,614.04	25-Dec-36	8.0000% FNR 2006-115 IB	FANNIE MAE
9ILP1M0	MBS	CMO AGENCIES	31396LV98	1,252.00	1,234.22	1-Dec-36	5.6800% FNR 2006-115 EF	FANNIE MAE
9ILJJQ0	MBS	CMO AGENCIES	31396LXE5	2,000,000.00	1,883,250.00	25-Nov-36	5.7500% FNR 2006-110 UH	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	31396NXR2	3,387,089.00	2,669,180.31	15-May-36	0.0000% FHR 3160 PO	FREDDIE MAC
9ILJJQ0	MBS	CMO AGY STRIPS	31396P5A5	10,163,490.00	7,991,737.93	25-Mar-37	0.0000% FNR 2007-24 PO	FANNIE MAE
9ILP1M0	MBS	CMO AGENCIES	31396PBT7	1,349,278.00	1,282,369.66	25-Jan-37	7.3000% FNR06-123 DT	FANNIE MAE
9ILJJQ0	MBS	CMO AGENCIES	31396PBV2	3,817,510.00	3,680,200.03	25-Jan-37	2.9719% FNR 2006-123 FD	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	31396PBW0	636,252.00	745,016.25	25-Jan-37	24.1687% FNR 2006-123 SD	FANNIE MAE
9ILJJQ0	MBS	CMO AGENCIES	31396PHG9	4,006,439.00	3,851,694.03	1-Feb-37	5.8500% FNR 2007-1 FD	FANNIE MAE
9ILP1M0	MBS	CMO AGENCIES	31396PHM6	3,947,336.00	3,810,742.08	1-Feb-37	5.6000% FNR 2007-1 NF	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	31396PHT1	34,387,487.00	1,404,359.02	1-Feb-37	0.0000% FNR 2007-1 NJ	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	31396PT43	4,470,698.00	3,723,785.69	25-Mar-37	0.0000% FNR 2007-22 OB	FANNIE MAE
9ILP1M0	MBS	CMO AGENCIES	31396PWG2	2,096,391.00	2,060,456.26	1-Mar-37	5.7700% FNR 2007-15 AF	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	31396RKZ9	574,560.00	600,996.14	1-Jun-31	7.7500% FHR 3153 JR	FREDDIE MAC
9ILJJQ0	MBS	CMO AGY STRIPS	31396RM38	2,726,073.00	3,285,566.40	1-Jun-36	8.9400% FHR 3153 UM	FREDDIE MAC
9ILJJQ0	MBS	CMO AGY STRIPS	31396RM95	4,258,925.00	3,106,208.94	15-Oct-35	0.0000% FHR 3155 AO	FREDDIE MAC
9ILP1M0	MBS	CMO AGENCIES	31396RZB6	7,408,759.00	7,119,817.40	15-Nov-33	5.0000% FHR 3170 ED	FREDDIE MAC
9ILJJQ0	MBS	CMO AGY STRIPS	31396T2N2	15,707,030.00	12,682,104.31	15-Jun-36	0.0000% FHR 3175 PO	FREDDIE MAC
9ILJJQ0	MBS	CMO AGY STRIPS	31396TSB0	6,506,910.00	87,014.49	1-Jul-36	0.5000% FHR 3171 AT	FREDDIE MAC
9ILJJQ0	MBS	CMO AGY STRIPS	31396UD64	34,266,544.00	2,596,519.25	15-Jul-36	4.6125% FHR 3194 SA	FREDDIE MAC
9ILJJQ0	MBS	CMO AGY STRIPS	31396UD64	12,064,518.00	914,178.97	15-Jul-36	4.6125% FHR 3194 SA	FREDDIE MAC
9ILJJQ0	MBS	CMO AGY STRIPS	31396V3Y2	9,810,824.00	11,233,203.75	25-Jun-37	21.3906% FNR 2007-58 SB	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	31396V4A3	16,253,453.00	13,242,092.61	25-Jun-37	0.0000% FNR 2007-58 OG	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	31396V5N4	45,168,471.00	3,767,107.99	25-Jun-37	3.9781% FNR 2007-50 LS	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	31396V5N4	45,168,471.00	3,767,107.99	25-Jun-37	3.9781% FNR 2007-50 LS	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	31396V5R5	33,525,402.00	2,325,840.82	25-Jun-37	4.2781% FNR 2007-50 SE	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	31396VAB4	1,728,953.00	290,864.00	25-Mar-37	6.0000% FNW 2007-W2 IO	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	31396VHH4	2,204,278.00	1,635,259.69	1-Apr-37	0.0000% FNR 2007-30 GO	FANNIE MAE
9ILP1M0	MBS	CMO AGENCIES	31396VHN1	2,006,023.00	1,961,543.62	1-Apr-37	5.6100% FNR 2007-30 QF	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	31396VHP6	448,753.00	2,350.59	1-Apr-37	0.2000% FNR 2007-30 QI	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	31396VJA7	21,237,383.00	17,293,478.46	1-Apr-32	0.0000% FNR 2007-30 WO	FANNIE MAE
9ILP1M0	MBS	CMO AGENCIES	31396VKE7	745,956.00	723,098.12	1-Apr-37	5.7100% FNR 2007-30 FM	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	31396VLZ9	4,315,240.00	3,408,191.18	25-Apr-37	0.0000% FNR 2007-35 PO	FANNIE MAE
9ILP1M0	MBS	CMO AGENCIES	31396VNU8	25,926,000.00	25,859,564.63	25-May-29	5.5000% FNR 2007-26 BA	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	31396VPU6	330,992.00	56,006.05	25-Apr-37	6.0000% FNW 2007-W3 IO	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	31396VSW9	37,534,770.00	27,209,917.32	1-May-37	0.0000% FNR 2007-39 GO	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	31396VZ27	14,431,354.00	5,952,024.52	25-May-37	0.0000% FNW 2007-W4 PO	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	31396VZ35	682,490.00	87,951.04	25-May-37	6.0000% FNW 2007-W4 IO	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	31396W2L9	5,531,947.00	63,174.67	1-Aug-37	0.0400% FNR 2007-75 IC	FANNIE MAE
9ILP1M0	MBS	CMO AGENCIES	31396W2Q8	1,978,000.00	2,057,583.59	25-Aug-37	6.0000% FNR 2007-75 AH	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	31396W2S4	17,844,365.00	14,789,951.49	25-Jan-36	0.0000% FNR 2007-75 EO	FANNIE MAE
9ILP1M0	MBS	CMO AGENCIES	31396W3G9	109,624.00	107,991.80	1-Aug-32	5.7750% FNR 2007-75 JF	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	31396W3H7	10,540,762.00	8,626,293.93	1-Aug-32	0.0000% FNR 2007-75 JO	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	31396W3L8	10,606,807.00	8,637,012.43	1-Aug-32	0.0000% FNR 2007-75 VO	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	31396WBJ4	19,286,044.00	15,298,337.41	25-Jun-37	0.0000% FNR 2007-56 PO	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	31396WDT0	20,584,435.00	16,415,861.57	1-Jun-37	0.0000% FNR 2007-54 BO	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	31396WEN2	15,628,722.00	12,540,515.03	25-Jun-37	0.0000% FNR07-54 HO	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	31396WER3	4,601,899.00	3,791,077.23	25-Jun-22	0.0000% FNR07-54 PO	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	31396WFJ0	862,922.00	186,252.34	25-Jun-37	7.0000% FNR 2007-54 IK	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	31396WFL5	4,355,096.00	3,348,245.63	25-Jun-37	0.0000% FNR07-54 NO	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	31396WKP0	4,700,920.00	3,822,132.28	25-Jun-37	0.0000% FNW 2007-W6 PO	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	31396WKQ8	92,939.00	14,466.22	25-Jun-37	6.0000% FNW07-W6 IO	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	31396WKS4	44,805,116.00	2,127,473.59	1-Jun-37	1.2800% FNW 2007-W6 1A2	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	31396WKS4	44,805,116.00	2,127,473.59	1-Jun-37	1.2800% FNW 2007-W6 1A2	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	31396WKS4	11,419,582.00	542,234.04	1-Jun-37	1.2800% FNW 2007-W6 1A2	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	31396WKU9	29,648,036.00	1,748,754.59	1-Jun-37	1.9700% FNW 2007-W6 2A2	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	31396WKW5	31,265,459.00	2,286,653.86	1-Jun-37	2.4800% FNW 2007-W6 3A2	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	31396WKX3	10,961,954.00	8,856,310.30	25-Jun-37	0.0000% FNW 2007-W6 OP	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	31396WQF6	13,772,877.00	10,832,799.85	25-Jul-37	0.0000% FNR 2007-67 PO	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	31396WUP9	644,057.00	72,796.14	25-Jul-37	6.0000% FNW 2007-W7 IO	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	31396WUQ7	514,392.00	211,292.33	25-Jul-37	0.0000% FNW 2007-W7 PO	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	31396X2J2	1,774,917.00	1,346,933.82	25-Dec-37	0.0000% FNR 2007-109 GO	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	31396X2S2	1,350,381.00	245,670.41	25-Dec-37	5.0000% FNR 2007-109 MI	FANNIE MAE
9ILJJQ0	MBS	CMO AGY STRIPS	31396X2Y9	3,691,610.00	2,843,135.80	1-Dec-37	0.0000% FNR 2007-109 PO	FANNIE MAE

9ILLJQ0	MBS	CMO AGY STRIPS	31396X3E2	45,189,049.00	35,133,537.84	25-Dec-37	0.0000% FNR 2007-109 OA	FANNIE MAE
9ILLJQ0	MBS	CMO AGY STRIPS	31396X3E2	7,775,182.00	6,045,040.68	25-Dec-37	0.0000% FNR 2007-109 OA	FANNIE MAE
9ILLJQ0	MBS	CMO AGENCIES	31396X3F9	44,661,187.00	35,663,269.23	25-Dec-37	0.0000% FNR 2007-109 WO	FANNIE MAE
9ILLJQ0	MBS	CMO AGENCIES	31396X3F9	27,493,161.00	21,954,096.70	25-Dec-37	0.0000% FNR 2007-109 WO	FANNIE MAE
9ILLJQ0	MBS	CMO AGY STRIPS	31396X3G7	35,237,666.00	27,108,285.26	25-Dec-37	0.0000% FNR 2007-109 LO	FANNIE MAE
9ILLJQ0	MBS	CMO AGY STRIPS	31396X6G4	45,470,637.00	2,342,569.32	1-Jan-38	1.5488% FNR 2007-116 HI	FANNIE MAE
9ILLJQ0	MBS	CMO AGY STRIPS	31396X6G4	45,470,637.00	2,342,569.32	1-Jan-38	1.5488% FNR 2007-116 HI	FANNIE MAE
9ILLJQ0	MBS	CMO AGY STRIPS	31396X6G4	35,640,351.00	1,836,129.82	1-Jan-38	1.5488% FNR 2007-116 HI	FANNIE MAE
9ILLJQ0	MBS	CMO AGY STRIPS	31396X6J8	9,268,901.00	24,643.04	1-Jan-38	0.1000% FNR 2007-116 IE	FANNIE MAE
9ILLJQ0	MBS	CMO AGY STRIPS	31396X6L3	7,129,924.00	5,484,162.00	25-Jan-38	0.0000% FNR07-116 DO	FANNIE MAE
9ILLJQ0	MBS	CMO AGY STRIPS	31396X6Q2	15,257,423.00	12,309,208.66	25-Jan-38	0.0000% FNR 2007-116 AO	FANNIE MAE
9ILLJQ0	MBS	CMO AGY STRIPS	31396X6W9	4,483,366.00	3,602,647.90	25-Jan-38	0.0000% FNR 2007-116 OB	FANNIE MAE
9ILLJQ0	MBS	CMO AGY STRIPS	31396XAH7	2,973,136.00	2,304,295.71	25-Feb-36	0.0000% FNR 2007-81 OC	FANNIE MAE
9ILP1M0	MBS	CMO AGENCIES	31396XAU8	39,000,000.00	38,968,316.91	25-Aug-37	6.0000% FNR 2007-81 GE	FANNIE MAE
9ILP1M0	MBS	CMO AGENCIES	31396XNT7	2,015,722.00	1,975,737.49	1-Oct-37	6.0400% FNR 2007-96 AF	FANNIE MAE
9ILLJQ0	MBS	CMO AGY STRIPS	31396XP81	44,789,910.00	2,258,813.98	1-Nov-37	1.9174% FNR 2007-103 HI	FANNIE MAE
9ILLJQ0	MBS	CMO AGY STRIPS	31396XP81	44,789,910.00	2,258,813.98	1-Nov-37	1.9174% FNR 2007-103 HI	FANNIE MAE
9ILLJQ0	MBS	CMO AGY STRIPS	31396XP81	44,789,910.00	2,258,813.98	1-Nov-37	1.9174% FNR 2007-103 HI	FANNIE MAE
9ILLJQ0	MBS	CMO AGY STRIPS	31396XP81	44,789,910.00	2,258,813.98	1-Nov-37	1.9174% FNR 2007-103 HI	FANNIE MAE
9ILLJQ0	MBS	CMO AGY STRIPS	31396XP81	44,789,910.00	2,258,813.98	1-Nov-37	1.9174% FNR 2007-103 HI	FANNIE MAE
9ILLJQ0	MBS	CMO AGY STRIPS	31396XP81	44,789,910.00	2,258,813.98	1-Nov-37	1.9174% FNR 2007-103 HI	FANNIE MAE
9ILLJQ0	MBS	CMO AGY STRIPS	31396XP81	44,789,910.00	2,258,813.98	1-Nov-37	1.9174% FNR 2007-103 HI	FANNIE MAE
9ILLJQ0	MBS	CMO AGY STRIPS	31396XP81	44,789,910.00	2,258,813.98	1-Nov-37	1.9174% FNR 2007-103 HI	FANNIE MAE
9ILLJQ0	MBS	CMO AGY STRIPS	31396XP81	44,789,910.00	2,258,813.98	1-Nov-37	1.9174% FNR 2007-103 HI	FANNIE MAE
9ILLJQ0	MBS	CMO AGY STRIPS	31396XP81	44,789,910.00	2,258,813.98	1-Nov-37	1.9174% FNR 2007-103 HI	FANNIE MAE
9ILLJQ0	MBS	CMO AGY STRIPS	31396XQ98	21,213,251.00	16,110,350.39	1-Nov-37	0.0000% FNR 2007-103 AO	FANNIE MAE
9ILP1M0	MBS	CMO AGENCIES	31396XR22	46,756,110.00	46,332,050.20	25-Nov-37	6.0350% FNR 2007-103 AF	FANNIE MAE
9ILP1M0	MBS	CMO AGENCIES	31396XR22	4,675,611.00	4,633,205.02	25-Nov-37	6.0350% FNR 2007-103 AF	FANNIE MAE
9ILLJQ0	MBS	CMO AGENCIES	31396XUL6	5,540,518.00	4,822,155.13	25-Sep-37	4.7500% FNR 2007-88 ZA	FANNIE MAE
9ILLJQ0	MBS	CMO AGY STRIPS	31396XUN2	3,760,951.00	3,056,538.33	1-Sep-37	0.0000% FNR 2007-88 CO	FANNIE MAE
9ILLJQ0	MBS	CMO AGY STRIPS	31396XUY8	18,963,844.00	1,572,165.39	1-Sep-32	0.9012% FNR 2007-88 IM	FANNIE MAE
9ILLJQ0	MBS	CMO AGY STRIPS	31396XVL5	6,891,842.00	978,404.69	25-Sep-37	6.0000% FNR 2007-W8 IO-1	FANNIE MAE
9ILLJQ0	MBS	CMO AGY STRIPS	31396XVS0	5,101,145.00	962,028.01	25-Sep-37	6.0000% FNR 2007-W8 IO-2	FANNIE MAE
9ILLJQ0	MBS	CMO AGY STRIPS	31396XVT8	1,691,859.00	693,396.61	25-Sep-37	0.0000% FNR 2007-W8 PO-2	FANNIE MAE
9ILLJQ0	MBS	CMO AGY STRIPS	31396XXA7	2,554,085.00	1,842,064.21	1-Oct-37	0.0000% FNR 2007-96 AO	FANNIE MAE
9ILLCR0	MBS	CMO AGY STRIPS	31396XY81	20,362,301.00	15,590,637.79	1-Dec-37	0.0000% FNR 2007-109 AO	FANNIE MAE
9ILLCR0	MBS	CMO AGY STRIPS	31396XZ49	3,356,426.00	2,786,280.77	25-Dec-37	0.0000% FNR 2007-109 BO	FANNIE MAE
9ILLCR0	MBS	CMO AGY STRIPS	31396XZ72	7,099,670.00	5,431,506.92	25-Dec-37	0.0000% FNR 2007-109 DO	FANNIE MAE
9ILLCR0	MBS	CMO AGY STRIPS	31396Y6F4	12,466,050.00	1,087,378.37	25-Nov-28	6.0000% FNR 2008-34 AI	FANNIE MAE
9ILLCR0	MBS	CMO AGY STRIPS	31396YCN0	5,320,459.00	74,139.28	1-Feb-38	0.0000% FNR 2008-1 LI	FANNIE MAE
9ILLCR0	MBS	CMO AGY STRIPS	31396YCQ3	13,488,820.00	10,873,327.36	1-Feb-38	0.0000% FNR 2008-1 AO	FANNIE MAE
9ILLCR0	MBS	CMO AGY STRIPS	31396YCW0	7,173,591.00	5,817,184.82	1-Feb-38	0.0000% FNR 2008-1 BO	FANNIE MAE
9ILLCR0	MBS	CMO AGY STRIPS	31396YCZ3	14,229,991.00	11,592,392.89	1-Feb-38	0.0000% FNR 2008-1 CO	FANNIE MAE
9ILLCR0	MBS	CMO AGY STRIPS	31396YDD1	7,158,703.00	5,776,303.23	1-Feb-38	0.0000% FNR 2008-1 DO	FANNIE MAE
9ILLCR0	MBS	CMO AGY STRIPS	31396YEX6	7,311,768.00	6,050,004.18	25-Feb-33	0.0000% FNR08-1 NO	FANNIE MAE
9ILLCR0	MBS	CMO AGY STRIPS	31396YFY4	28,519,933.00	22,373,384.92	25-Feb-38	0.0000% FNR08-1 MO	FANNIE MAE
9ILLCR0	MBS	CMO AGY STRIPS	31396YKD3	45,241,872.00	409,999.35	1-Mar-38	0.5000% FNR 2008-10 IA	FANNIE MAE
9ILLCR0	MBS	CMO AGY STRIPS	31396YKD3	45,241,872.00	409,999.35	1-Mar-38	0.5000% FNR 2008-10 IA	FANNIE MAE
9ILLCR0	MBS	CMO AGY STRIPS	31396YKD3	45,241,872.00	409,999.35	1-Mar-38	0.5000% FNR 2008-10 IA	FANNIE MAE
9ILLCR0	MBS	CMO AGY STRIPS	31396YKE1	5,044,000.00	45,710.68	1-Mar-38	0.5000% FNR 2008-10 IA	FANNIE MAE
9ILLCR0	MBS	CMO AGY STRIPS	31396YKE1	5,044,000.00	282,168.26	1-Mar-38	2.4775% FNR 2008-10 AI	FANNIE MAE
9ILLCR0	MBS	CMO AGY STRIPS	31396YKS0	7,384,730.00	5,893,008.50	1-Mar-38	0.0000% FNR 2008-10 HO	FANNIE MAE
9ILLCR0	MBS	CMO AGY STRIPS	31396YKZ4	8,528,797.00	6,534,177.13	1-Mar-38	0.0000% FNR 2008-10 LO	FANNIE MAE
9ILLCR0	MBS	CMO AGY STRIPS	31396YLA8	14,890,378.00	12,092,674.02	1-Mar-38	0.0000% FNR08-10 PO	FANNIE MAE
9ILP1M0	MBS	CMO AGENCIES	31396YLH3	7,330,167.00	6,735,452.80	25-Mar-23	3.1812% FNR 2008-10 ES	FANNIE MAE
9ILLCR0	MBS	CMO AGY STRIPS	31396YVE9	32,645,822.00	2,985,762.12	25-Mar-38	3.8081% FNR 2008-11 SC	FANNIE MAE
9ILLCR0	MBS	CMO AGENCIES	31397ABE2	956,412.00	1,030,321.01	1-Sep-31	8.1000% FHR 3202 HK	FREDDIE MAC
9ILP1M0	MBS	CMO AGENCIES	31397AGJ6	5,445,176.00	5,546,294.21	15-May-29	5.5000% FHR 3200 AD	FREDDIE MAC
9ILLCR0	MBS	CMO AGY STRIPS	31397BAZ4	13,385,392.00	11,016,386.54	15-Sep-36	0.0000% FHR 3211 WO	FREDDIE MAC
9ILLCR0	MBS	CMO AGY STRIPS	31397BBM2	36,555,909.00	2,659,731.68	15-Sep-36	4.0925% FHR 3221 SW	FREDDIE MAC
9ILLCR0	MBS	CMO AGY STRIPS	31397BBM2	36,555,909.00	2,659,731.68	15-Sep-36	4.0925% FHR 3221 SW	FREDDIE MAC
9ILLCR0	MBS	CMO AGY STRIPS	31397BBM2	21,933,545.00	1,595,839.01	15-Sep-36	4.0925% FHR 3221 SW	FREDDIE MAC
9ILLCR0	MBS	CMO AGY STRIPS	31397BOB0	1,498,872.00	1,207,233.62	15-Oct-36	0.0000% FHR 3230 UO	FREDDIE MAC
9ILLCR0	MBS	CMO AGY STRIPS	31397BRR4	2,900,629.00	32,121.59	1-Nov-36	0.4000% FHR 3229 IB	FREDDIE MAC
9ILLCR0	MBS	CMO AGY STRIPS	31397C7A1	7,735,664.00	6,200,331.04	15-Dec-36	0.0000% FHR 3238 AO	FREDDIE MAC
9ILLCR0	MBS	CMO AGENCIES	31397C7H6	3,055,573.00	2,982,106.76	1-Dec-36	0.0000% FHR 3238 LK	FREDDIE MAC
9ILLCR0	MBS	CMO AGY STRIPS	31397C7M5	3,847,102.00	3,245,909.13	15-Dec-36	0.0000% FHR 3238 OA	FREDDIE MAC
9ILLCR0	MBS	CMO AGENCIES	31397CX53	1,278,000.00	1,177,030.01	15-Nov-36	5.5000% FHR 3258 WE	FREDDIE MAC
9ILP1M0	MBS	CMO AGENCIES	31397EGM1	19,039,395.00	19,481,073.58	15-Nov-36	6.0000% FHR 3254 QE	FREDDIE MAC
9ILLCR0	MBS	CMO AGY STRIPS	31397EM93	8,468,895.00	6,769,389.23	15-Jan-37	0.0000% FHR 3262 KO	FREDDIE MAC
9ILP1M0	MBS	CMO AGENCIES	31397ETH8	2,953,309.00	3,006,445.77	15-Sep-27	5.0000% FHR 3268 HA	FREDDIE MAC
9ILLCR0	MBS	CMO AGY STRIPS	31397EW76	1,642,375.00	1,349,992.36	15-Feb-37	0.0000% FHR 3280 OP	FREDDIE MAC

9ILP1M0	MBS	CMO AGENCIES	31397FKX9	20,000,000.00	18,234,062.50	15-Apr-37	4.5000% FHR 3284 BC	FREDDIE MAC
9ILLCR0	MBS	CMO AGY STRIPS	31397FLR1	454,500.00	310,409.45	15-Apr-37	0.0000% FHR 3284 JO	FREDDIE MAC
9ILLCR0	MBS	CMO AGY STRIPS	31397FM82	12,324,358.00	9,784,443.06	15-Apr-37	0.0000% FHR-3284 NO	FREDDIE MAC
9ILLCR0	MBS	CMO AGY STRIPS	31397FMF6	6,666,620.00	5,529,104.49	15-Apr-37	2.3040% FHR-3284 TS	FREDDIE MAC
9ILLCR0	MBS	CMO AGY STRIPS	31397FOQ8	1,499,658.00	1,227,987.46	15-Mar-37	0.0000% FHR 3290 OB	FREDDIE MAC
9ILLCR0	MBS	CMO AGY STRIPS	31397G5B2	5,756,741.00	6,575,227.46	15-Mar-37	15.4458% FHR 3287 AS	FREDDIE MAC
9ILLCR0	MBS	CMO AGY STRIPS	31397GB66	4,556,656.00	491,875.87	15-Jun-34	6.0000% FHR 3302 UI	FREDDIE MAC
9ILLCR0	MBS	CMO AGY STRIPS	31397GNY2	13,187,491.00	10,329,631.77	15-Apr-37	0.0000% FHR 3303 LO	FREDDIE MAC
9ILLCR0	MBS	CMO AGY STRIPS	31397GRZ5	10,140,712.00	7,763,269.36	15-May-37	0.0000% FHR-3297 BO	FREDDIE MAC
9ILLCR0	MBS	CMO AGY STRIPS	31397GS43	6,848,022.00	5,525,756.15	15-May-37	0.0000% FHR-3297 CO	FREDDIE MAC
9ILLCR0	MBS	CMO AGY STRIPS	31397GS76	6,050,510.00	624,903.45	1-May-37	1.4200% FHR 3297 DI	FREDDIE MAC
9ILLCR0	MBS	CMO AGY STRIPS	31397GSC5	20,227,646.00	14,895,673.09	15-May-37	0.0000% FHR-3297 EO	FREDDIE MAC
9ILP1M0	MBS	CMO AGENCIES	31397GU73	7,532,868.00	7,153,064.55	15-Jul-34	4.7075% FHR 3305 MG	FREDDIE MAC
9ILLCR0	MBS	CMO AGY STRIPS	31397H6S2	1,755,131.00	22,326.39	1-Jun-37	1.0900% FHR 3311 HI	FREDDIE MAC
9ILLCR0	MBS	CMO AGY STRIPS	31397H7A0	6,882,139.00	1,238,414.67	15-Jun-37	7.0000% FHR 3311 IN	FREDDIE MAC
9ILLCR0	MBS	CMO AGY STRIPS	31397H7D4	5,667,174.00	4,495,027.16	15-Jun-37	0.0000% FHR-3311 JO	FREDDIE MAC
9ILLCR0	MBS	CMO AGY STRIPS	31397HA81	2,057,553.00	1,694,209.55	1-Jun-37	0.0000% FHR-3311 TO	FREDDIE MAC
9ILP1M0	MBS	CMO AGENCIES	31397HA99	1,533,361.00	1,497,124.93	1-Jun-37	5.5600% FHR 3311 VF	FREDDIE MAC
9ILLCR0	MBS	CMO AGY STRIPS	31397J7K4	4,960,592.00	4,000,038.21	1-Jul-37	0.0000% FHR 3336 LO	FREDDIE MAC
9ILP1M0	MBS	CMO AGENCIES	31397JFH2	30,177,000.00	30,099,671.44	15-Jul-30	5.5000% FHR 3330 GB	FREDDIE MAC
9ILLCR0	MBS	CMO AGENCIES	31397JFK5	16,065,002.00	15,120,806.70	15-Jun-37	5.5000% FHR 3330 GZ	FREDDIE MAC
9ILP1M0	MBS	CMO AGENCIES	31397JUY8	20,497,084.00	20,659,892.94	15-Sep-36	6.0000% FHR 3349 DP	FREDDIE MAC
9ILLCR0	MBS	CMO AGY STRIPS	31397JYF5	17,733,957.00	1,245,099.19	1-Aug-37	1.2300% FHR 3339 AI	FREDDIE MAC
9ILLCR0	MBS	CMO AGY STRIPS	31397JYX6	21,578,402.00	144,435.35	15-Jul-37	0.3000% FHR 3339 IF	FREDDIE MAC
9ILLCR0	MBS	CMO AGY STRIPS	31397JYZ1	9,230,227.00	61,746.64	1-Aug-37	0.3000% FHR 3339 IN	FREDDIE MAC
9ILLCR0	MBS	CMO AGY STRIPS	31397JZB3	82,083.00	67,699.75	1-Aug-37	0.0000% FHR-3339F NO	FREDDIE MAC
9ILLCR0	MBS	CMO AGENCIES	31397JZM9	9,928,016.00	8,806,215.95	15-Aug-37	0.0000% FHR-3339 PN	FREDDIE MAC
9ILLCR0	MBS	CMO AGY STRIPS	31397KC74	4,858,259.00	3,860,524.39	1-Sep-37	0.0000% FHR 3355 AO	FREDDIE MAC
9ILLCR0	MBS	CMO AGY STRIPS	31397KCB5	6,819,710.00	5,273,587.09	1-Sep-37	0.0000% FHR 3355 BO	FREDDIE MAC
9ILLCR0	MBS	CMO AGY STRIPS	31397KCH2	1,467,169.00	1,077,379.46	1-Sep-37	0.0000% FHR 3355 EO	FREDDIE MAC
9ILLCR0	MBS	CMO AGY STRIPS	31397KCR0	6,404,703.00	134,356.66	1-Sep-37	0.0000% FHR 3355 IS	FREDDIE MAC
9ILLCR0	MBS	CMO AGY STRIPS	31397KLA7	3,532,085.00	2,675,193.03	15-Oct-37	0.0000% FHR-3368 AO	FREDDIE MAC
9ILLCR0	MBS	CMO AGY STRIPS	31397KUV1	11,616,115.00	9,029,750.36	15-Apr-37	0.0000% FHR 3373 TO	FREDDIE MAC
9ILP1M0	MBS	CMO AGENCIES	31397KVC2	5,714,000.00	5,742,105.74	15-Nov-37	6.0000% FHR 3379 AC	FREDDIE MAC
9ILLCR0	MBS	CMO AGY STRIPS	31397KVF5	7,083,764.00	5,447,810.83	15-Nov-37	0.0000% FHR-3379 AO	FREDDIE MAC
9ILLCR0	MBS	CMO AGENCIES	31397LA90	49,064.00	39,361.48	25-Jul-38	4.5000% FNR08-53 DZ	FANNIE MAE
9ILLCR0	MBS	CMO AGY STRIPS	31397LB24	1,736,131.00	1,231,579.59	25-Jul-38	0.0000% FNR08-53 DO	FANNIE MAE
9ILLCR0	MBS	CMO AGENCIES	31397LB32	7,612,588.00	7,722,084.05	25-Jul-38	5.5000% FNR08-53 DQ	FANNIE MAE
9ILLCR0	MBS	CMO AGY STRIPS	31397LB65	27,214,865.00	2,671,862.38	1-Jul-38	4.8100% FNR08-53 EI	FANNIE MAE
9ILLCR0	MBS	CMO AGY STRIPS	31397LB81	47,672,158.00	3,138,417.58	1-Jul-18	3.9500% FNR08-53 KI	FANNIE MAE
9ILLCR0	MBS	CMO AGY STRIPS	31397LB81	23,836,079.00	1,569,208.79	1-Jul-18	3.9500% FNR08-53 KI	FANNIE MAE
9ILLCR0	MBS	CMO AGY STRIPS	31397LC23	47,847,180.00	3,653,066.88	1-Jul-38	4.8100% FNR08-53 CI	FANNIE MAE
9ILLCR0	MBS	CMO AGY STRIPS	31397LC23	23,923,590.00	1,826,533.44	1-Jul-38	4.8100% FNR08-53 CI	FANNIE MAE
9ILP1M0	MBS	CMO AGENCIES	31397LC31	49,218,626.00	49,168,737.49	1-Jul-38	3.1500% FNR08-53 LF	FANNIE MAE
9ILP1M0	MBS	CMO AGENCIES	31397LC31	49,218,626.00	49,168,737.49	1-Jul-38	3.1500% FNR08-53 LF	FANNIE MAE
9ILP1M0	MBS	CMO AGENCIES	31397LC31	49,218,626.00	49,168,737.49	1-Jul-38	3.1500% FNR08-53 LF	FANNIE MAE
9ILP1M0	MBS	CMO AGENCIES	31397LC31	49,218,626.00	49,168,737.49	1-Jul-38	3.1500% FNR08-53 LF	FANNIE MAE
9ILP1M0	MBS	CMO AGENCIES	31397LC31	49,218,626.00	49,168,737.49	1-Jul-38	3.1500% FNR08-53 LF	FANNIE MAE
9ILLCR0	MBS	CMO AGY STRIPS	31397LC49	18,930,241.00	15,392,651.77	1-Jul-38	0.0000% FNR08-53 LO	FANNIE MAE
9ILLCR0	MBS	CMO AGY STRIPS	31397LC72	49,041,374.00	2,347,008.65	1-Jul-38	3.4500% FNR08-53 GI	FANNIE MAE
9ILLCR0	MBS	CMO AGY STRIPS	31397LC72	49,041,374.00	2,347,008.65	1-Jul-38	3.4500% FNR08-53 GI	FANNIE MAE
9ILLCR0	MBS	CMO AGY STRIPS	31397LC72	49,041,374.00	2,347,008.65	1-Jul-38	3.4500% FNR08-53 GI	FANNIE MAE
9ILLCR0	MBS	CMO AGY STRIPS	31397LC72	2,452,069.00	117,350.43	1-Jul-38	3.4500% FNR08-53 GI	FANNIE MAE
9ILP1M0	MBS	CMO AGENCIES	31397LF79	49,938,584.00	49,833,913.28	1-Jul-38	3.2000% FNR08-53 QF	FANNIE MAE
9ILP1M0	MBS	CMO AGENCIES	31397LF79	14,981,575.00	14,950,173.98	1-Jul-38	3.2000% FNR08-53 QF	FANNIE MAE
9ILP1M0	MBS	CMO AGENCIES	31397LHQ5	2,844,560.00	2,743,853.87	25-May-33	4.5000% FNR 2008-36 YB	FANNIE MAE
9ILLCR0	MBS	CMO AGY STRIPS	31397LHR3	5,278,697.00	411,595.13	25-May-33	5.5000% FNR 2008-36 IY	FANNIE MAE
9ILLCR0	MBS	CMO AGENCIES	31397LHS1	4,659,284.00	4,415,836.46	25-May-33	5.5000% FNR 2008-36 ZB	FANNIE MAE
9ILLCR0	MBS	CMO AGY STRIPS	31397LHW2	6,495,697.00	692,664.08	25-May-18	4.5000% FNR 2008-36 IA	FANNIE MAE
9ILLCR0	MBS	CMO AGY STRIPS	31397LJJ9	1,140,254.00	76.02	25-May-33	0.1000% FNR 2008-36 IU	FANNIE MAE
9ILLCR0	MBS	CMO AGY STRIPS	31397LJL4	1,417,341.00	94.49	25-May-33	0.1000% FNR 2008-36 IW	FANNIE MAE
9ILLCR0	MBS	CMO AGY STRIPS	31397LJQ3	1,445,165.00	23,158.76	1-May-33	0.6000% FNR 2008-36 SI	FANNIE MAE
9ILLCR0	MBS	CMO AGY STRIPS	31397LJT7	9,411,147.00	146,994.51	1-May-33	0.6300% FNR 2008-36 IV	FANNIE MAE
9ILLCR0	MBS	CMO AGY STRIPS	31397LJV2	470,557.00	352,998.67	1-May-33	0.0000% FNR 2008-36 OV	FANNIE MAE
9ILP1M0	MBS	CMO AGENCIES	31397LJX8	500,000.00	441,125.00	25-May-23	4.5000% FNR 2008-36 LB	FANNIE MAE
9ILLCR0	MBS	CMO AGY STRIPS	31397LJY6	13,790,909.00	2,231,342.38	25-May-23	6.0000% FNR 2008-36 LI	FANNIE MAE
9ILLCR0	MBS	CMO AGY STRIPS	31397LKB4	21,408,697.00	17,326,112.54	25-May-38	0.0000% FNR 2008-36 AO	FANNIE MAE
9ILP1M0	MBS	CMO AGENCIES	31397LKF5	2,438,194.00	2,385,247.52	25-May-33	5.0000% FNR 2008-36 YC	FANNIE MAE
9ILLCR0	MBS	CMO AGY STRIPS	31397LKM0	7,606,652.00	5,990,036.55	25-May-38	0.0000% FNR 2008-36 DO	FANNIE MAE
9ILLCR0	MBS	CMO AGY STRIPS	31397LKR9	9,035,085.00	11,057,624.59	1-May-33	19.9062% FNR 2008-36 YS	FANNIE MAE
9ILLCR0	MBS	CMO AGY STRIPS	31397LRLU5	48,549,571.00	378,469.80	1-Jun-38	4.0018% FNR08-46 HI	FANNIE MAE

9ILLCRO	MBS	CMO AGY STRIPS	31397LRU5	9,752,396.00	76,025.13	1-Jun-38	4.0018% FNR08-46 HI	FANNIE MAE
9ILLCRO	MBS	CMO AGY STRIPS	31397LRW1	48,891,571.00	4,045,441.97	1-Jun-38	3.3500% FNR08-46 EI	FANNIE MAE
9ILLCRO	MBS	CMO AGY STRIPS	31397LRX9	3,760,890.00	2,783,275.49	1-Jun-38	0.0000% FNR08-46 EO	FANNIE MAE
9ILLCRO	MBS	CMO AGY STRIPS	31397LRZ4	48,987,316.00	3,087,377.61	1-Jun-38	3.3500% FNR08-46 MI	FANNIE MAE
9ILLCRO	MBS	CMO AGY STRIPS	31397LRZ4	24,493,658.00	1,543,688.81	1-Jun-38	3.3500% FNR08-46 MI	FANNIE MAE
9ILLCRO	MBS	CMO AGY STRIPS	31397LSA8	5,652,383.00	4,493,464.27	1-Jun-38	0.0000% FNR08-46 MO	FANNIE MAE
9ILLCRO	MBS	CMO AGY STRIPS	31397LSC4	4,921,494.00	1,057,196.25	25-Jun-38	6.0000% FNR08-46 LI	FANNIE MAE
9ILLCRO	MBS	CMO AGENCIES	31397LSE0	117,809.00	88,621.58	25-Jun-38	4.5000% FNR08-46 JZ	FANNIE MAE
9ILLCRO	MBS	CMO AGENCIES	31397LSG5	2,600.00	2,537.45	25-Jun-38	5.5000% FNR08-46 JM	FANNIE MAE
9ILLCRO	MBS	CMO AGENCIES	31397LSH3	1,000.00	957.91	25-Jun-38	5.5000% FNR08-46 JN	FANNIE MAE
9ILLCRO	MBS	CMO AGY STRIPS	31397MFP7	7,579,855.00	6,188,030.52	1-Aug-38	0.0000% FNR 2008-64 HO	FANNIE MAE
9ILLCRO	MBS	CMO AGY STRIPS	31397MFQ5	49,269,053.00	2,731,233.24	1-Aug-38	3.6075% FNR 2008-64 HI	FANNIE MAE
9ILLCRO	MBS	CMO AGY STRIPS	31397MFQ5	49,269,053.00	2,731,233.24	1-Aug-38	3.6075% FNR 2008-64 HI	FANNIE MAE
9ILP1MO	MBS	CMO AGENCIES	31397MFU6	11,096,823.00	11,233,691.04	25-Aug-18	5.0000% FNR 2008-64 EB	FANNIE MAE
9ILLCRO	MBS	CMO AGY STRIPS	31397MFX0	49,784,285.00	3,253,607.21	1-Aug-38	3.7100% FNR 2008-64 CI	FANNIE MAE
9ILLCRO	MBS	CMO AGY STRIPS	31397MFX0	49,784,285.00	3,253,607.21	1-Aug-38	3.7100% FNR 2008-64 CI	FANNIE MAE
9ILLCRO	MBS	CMO AGY STRIPS	31397MFX0	49,784,285.00	3,253,607.21	1-Aug-38	3.7100% FNR 2008-64 CI	FANNIE MAE
9ILLCRO	MBS	CMO AGY STRIPS	31397MGA9	49,784,285.00	3,124,301.98	1-Aug-38	3.6138% FNR 2008-64 EI	FANNIE MAE
9ILLCRO	MBS	CMO AGY STRIPS	31397MGA9	49,784,285.00	3,124,301.98	1-Aug-38	3.6138% FNR 2008-64 EI	FANNIE MAE
9ILLCRO	MBS	CMO AGY STRIPS	31397MGC5	22,931,481.00	18,132,835.05	25-Aug-38	0.0000% FNR 2008-64 AO	FANNIE MAE
9ILP1MO	MBS	CMO AGENCIES	31397MRV1	20,000,000.00	20,039,466.67	1-Sep-18	2.8000% FNR 2008-76 EF	FANNIE MAE
9ILLCRO	MBS	CMO AGY STRIPS	31397MRW9	25,000,000.00	684,762.59	1-Sep-18	2.2000% FNR 2008-76 EI	FANNIE MAE
9ILP1MO	MBS	CMO AGENCIES	31397MR5	3,719,784.00	3,730,658.56	25-Sep-18	5.0000% FNR 2008-76 DB	FANNIE MAE
9ILP1MO	MBS	CMO AGENCIES	31397MRZ2	30,000,000.00	30,118,450.00	1-Sep-18	2.9500% FNR 2008-76 GF	FANNIE MAE
9ILP1MO	MBS	CMO AGENCIES	31397MSH1	13,787,521.00	13,256,615.27	25-Sep-23	5.5000% FNR 2008-76 LB	FANNIE MAE
9ILLCRO	MBS	CMO AGY STRIPS	31397MSN8	49,653,358.00	8,354,957.97	25-Sep-38	6.0000% FNR 2008-76 JI	FANNIE MAE
9ILLCRO	MBS	CMO AGY STRIPS	31397MSN8	12,030,229.00	2,024,275.14	25-Sep-38	6.0000% FNR 2008-76 JI	FANNIE MAE
9ILP1MO	MBS	CMO AGENCIES	31397MSQ1	49,397,034.00	50,952,731.84	25-Sep-23	5.5000% FNR 2008-76 LA	FANNIE MAE
9ILLCRO	MBS	CMO AGY STRIPS	31397PU40	7,245,945.00	5,515,705.98	1-Feb-38	0.0000% FHR 3408 AO	FREDDIE MAC
9ILLCRO	MBS	CMO AGY STRIPS	31397PU81	7,025,206.00	5,736,119.67	15-Feb-38	0.0000% FHR-3408 BO	FREDDIE MAC
9ILP1MO	MBS	CMO AGENCIES	31397RBY1	53,212.00	51,472.32	15-Mar-18	4.5000% FHR 3416 BD	FREDDIE MAC
9ILLCRO	MBS	CMO AGY STRIPS	31397RC61	7,325,429.00	5,561,748.14	1-Mar-38	0.0000% FHR 3416 BO	FREDDIE MAC
9ILP1MO	MBS	CMO AGENCIES	31397RC87	3,450,243.00	3,340,576.49	15-Mar-18	4.5000% FHR 3416 GD	FREDDIE MAC
9ILLCRO	MBS	CMO AGY STRIPS	31397RCB0	4,213,659.00	558,000.10	15-Mar-18	4.5000% FHR 3416 IB	FREDDIE MAC
9ILLCRO	MBS	CMO AGY STRIPS	31397RCF1	36,287,051.00	3,059,196.05	1-Mar-38	2.2275% FHR 3416 NI	FREDDIE MAC
9ILLCRO	MBS	CMO AGY STRIPS	31397RCG9	6,047,843.00	4,507,636.97	1-Mar-38	0.0000% FHR 3416 NO	FREDDIE MAC
9ILP1MO	MBS	CMO AGENCIES	31397REN2	5,250,368.00	5,137,136.43	15-Mar-18	4.5000% FHR 3416 GT	FREDDIE MAC
9ILLCRO	MBS	CMO AGY STRIPS	31397RSH0	10,449,951.00	8,150,134.84	15-Jan-38	0.0000% FHR 3428 CO	FREDDIE MAC
9ILLCRO	MBS	CMO AGY STRIPS	31397T3W0	47,900,146.00	4,203,997.33	1-May-38	3.6762% FHR-3424 BI	FREDDIE MAC
9ILLCRO	MBS	CMO AGY STRIPS	31397T3X8	7,369,253.00	5,755,883.07	15-May-38	0.0000% FHR-3424 BO	FREDDIE MAC
9ILLCRO	MBS	CMO AGY STRIPS	31397T4A7	45,865,872.00	3,432,815.41	1-May-38	3.6762% FHR-3424 DI	FREDDIE MAC
9ILLCRO	MBS	CMO AGY STRIPS	31397T4B5	7,056,288.00	5,646,683.92	15-May-38	0.0000% FHR-3424 DO	FREDDIE MAC
9ILLCRO	MBS	CMO AGY STRIPS	31397T4K5	14,370,670.00	79,436.75	15-May-38	0.3200% FHR-3424 IG	FREDDIE MAC
9ILLCRO	MBS	CMO AGY STRIPS	31397T4P4	11,919,516.00	162,877.42	15-May-36	0.6400% FHR-3424 IM	FREDDIE MAC
9ILLCRO	MBS	CMO AGY STRIPS	31397T4Q2	10,167,325.00	47,127.27	15-May-38	0.3400% FHR-3424 IN	FREDDIE MAC
9ILLCRO	MBS	CMO AGY STRIPS	31397T4S8	21,933,294.00	266,532.61	15-May-38	0.4800% FHR-3424 IV	FREDDIE MAC
9ILLCRO	MBS	CMO AGY STRIPS	31397T4U3	1,495,451.00	1,112,043.51	15-May-38	0.0000% FHR-3424 OK	FREDDIE MAC
9ILLCRO	MBS	CMO AGY STRIPS	31397T4V1	285,854.00	211,926.87	1-May-38	0.0000% FHR-3424 OL	FREDDIE MAC
9ILLCRO	MBS	CMO AGY STRIPS	31397T4Z2	7,454,207.00	6,015,627.36	15-Apr-38	0.0000% FHR 3424 PO	FREDDIE MAC
9ILLCRO	MBS	CMO AGY STRIPS	31397TEC2	38,574,207.00	2,245,499.43	1-Jun-38	3.5900% FHR-3450 AI	FREDDIE MAC
9ILLCRO	MBS	CMO AGY STRIPS	31397TEE8	2,967,248.00	2,450,233.70	1-Jun-38	0.0000% FHR-3450 AO	FREDDIE MAC
9ILLCRO	MBS	CMO AGY STRIPS	31397TEH1	48,731,487.00	3,793,824.01	1-Jun-38	3.3700% FHR-3450 BI	FREDDIE MAC
9ILLCRO	MBS	CMO AGY STRIPS	31397TEJ7	3,748,576.00	2,782,056.68	1-Jun-38	0.0000% FHR-3450 BO	FREDDIE MAC
9ILLCRO	MBS	CMO AGY STRIPS	31397TEL2	48,933,408.00	3,175,398.77	1-Jun-38	3.3700% FHR-3450 CI	FREDDIE MAC
9ILLCRO	MBS	CMO AGY STRIPS	31397TEM0	3,764,108.00	2,929,906.28	1-Jun-38	0.0000% FHR-3450 CO	FREDDIE MAC
9ILLCRO	MBS	CMO AGY STRIPS	31397TEP3	24,444,616.00	1,803,020.17	1-Jun-38	3.5500% FHR-3450 DI	FREDDIE MAC
9ILLCRO	MBS	CMO AGY STRIPS	31397TEQ1	1,880,355.00	1,480,238.47	1-Jun-38	0.0000% FHR-3450 DO	FREDDIE MAC
9ILLCRO	MBS	CMO AGENCIES	31397TF98	11,042.00	8,861.31	15-Jun-38	5.0000% FHR-3450 ZY	FREDDIE MAC
9ILP1MO	MBS	CMO AGENCIES	31397W5E1	15,339,000.00	14,545,206.75	15-Jun-38	5.0000% FHR 3460 PE	FREDDIE MAC
9ILLCRO	MBS	CMO AGY STRIPS	31397WA39	6,590,876.00	778,790.77	15-Jul-33	5.5000% FHR-3456 KI	FREDDIE MAC
9ILP1MO	MBS	CMO AGENCIES	31397WA62	9,789,890.00	10,034,850.93	15-Jul-33	5.5000% FHR-3456 KV	FREDDIE MAC
9ILLCRO	MBS	CMO AGY STRIPS	31397WAH8	3,546,952.00	413,720.15	15-Jul-33	5.5000% FHR-3456 NI	FREDDIE MAC
9ILP1MO	MBS	CMO AGENCIES	31397WFS9	17,147,386.00	16,197,581.57	15-Jul-23	5.0000% FHR-3456 JB	FREDDIE MAC
9ILP1MO	MBS	CMO AGENCIES	31397WU60	9,627,668.00	9,788,536.55	15-Aug-18	0.0000% FHR 3469 B	FREDDIE MAC
9ILLCRO	MBS	CMO AGY STRIPS	31397WUA1	48,593,940.00	3,199,129.01	1-Aug-38	4.4100% FHR 3469 CI	FREDDIE MAC
9ILLCRO	MBS	CMO AGY STRIPS	31397WUB9	7,475,991.00	6,131,942.96	15-Aug-38	0.0000% FHR 3469 CO	FREDDIE MAC
9ILLCRO	MBS	CMO AGY STRIPS	31397WUE3	49,374,448.00	3,102,799.36	1-Aug-38	3.6300% FHR 3469 DI	FREDDIE MAC
9ILLCRO	MBS	CMO AGY STRIPS	31397WUE3	49,374,448.00	3,102,799.36	1-Aug-38	3.6300% FHR 3469 DI	FREDDIE MAC
9ILLCRO	MBS	CMO AGY STRIPS	31397WUE3	49,374,448.00	3,102,799.36	1-Aug-38	3.6300% FHR 3469 DI	FREDDIE MAC
9ILLCRO	MBS	CMO AGY STRIPS	31397WUE3	49,374,448.00	3,102,799.36	1-Aug-38	3.6300% FHR 3469 DI	FREDDIE MAC
9ILLCRO	MBS	CMO AGY STRIPS	31397WUE3	12,551,209.00	788,745.68	1-Aug-38	3.6300% FHR 3469 DI	FREDDIE MAC
9ILLCRO	MBS	CMO AGY STRIPS	31397WUJ2	49,374,448.00	3,022,009.59	1-Aug-38	3.5600% FHR 3469 EI	FREDDIE MAC

9ILLCR0	MBS	CMO AGY STRIPS	31397WUJ2	49,374,448.00	3,022,009.59	1-Aug-38	3.5600% FHR 3469 EI	FREDDIE MAC			
9ILLCR0	MBS	CMO AGY STRIPS	31397WUJ2	49,374,448.00	3,022,009.59	1-Aug-38	3.5600% FHR 3469 EI	FREDDIE MAC			
9ILLCR0	MBS	CMO AGY STRIPS	31397WUJ2	49,374,448.00	3,022,009.59	1-Aug-38	3.5600% FHR 3469 EI	FREDDIE MAC			
9ILLCR0	MBS	CMO AGY STRIPS	31397WUP8	14,977,611.00	12,130,499.20	1-Aug-38	0.0000% FHR 3469 HO	FREDDIE MAC			
9ILP1M0	MBS	CMO AGENCIES	31397WUS2	12,406,000.00	12,520,195.29	15-Aug-38	5.0000% FHR 3469 PB	FREDDIE MAC			
9ILP1M0	MBS	CMO AGENCIES	31397WUT0	14,798,000.00	14,753,952.83	15-Aug-38	5.0000% FHR 3469 PC	FREDDIE MAC			
9ILP1M0	MBS	CMO AGENCIES	31397WUU7	30,970,000.00	29,763,863.67	15-Aug-38	5.0000% FHR 3469 PD	FREDDIE MAC			
9ILP1M0	MBS	CMO AGENCIES	31397WUV5	11,511,000.00	10,677,459.71	15-Aug-38	5.0000% FHR 3469 PE	FREDDIE MAC			
9ILLCR0	MBS	CMO AGENCIES	31397WUZ6	857,739.00	628,294.11	15-Aug-38	5.0000% FHR 3469 YZ	FREDDIE MAC			
9ILLCR0	MBS	CMO AGENCIES	31397WV28	10,084.00	7,083.67	15-Aug-38	5.0000% FHR 3469 ZY	FREDDIE MAC			
9ILLCR0	MBS	CMO AGY STRIPS	31397Y3N9	49,309,594.00	2,175,813.48	1-Sep-38	3.3900% FHR-3479 AI	FREDDIE MAC			
9ILLCR0	MBS	CMO AGY STRIPS	31397Y3N9	49,309,594.00	2,175,813.48	1-Sep-38	3.3900% FHR-3479 AI	FREDDIE MAC			
9ILLCR0	MBS	CMO AGY STRIPS	31397Y3P4	7,586,092.00	6,265,430.29	1-Sep-38	0.0000% FHR-3479 AO	FREDDIE MAC			
9ILLCR0	MBS	CMO AGY STRIPS	31397Y3T6	21,072,170.00	1,217,052.28	1-Sep-38	4.2000% FHR-3479 BI	FREDDIE MAC			
9ILR9N0	AGENCY	COUPON	31398ACN0	100,000.00	103,620.81	7-Jun-27	5.9450% FEDERAL NATIONAL MORTGAGE ASSO				
9ILR9N0	AGENCY	COUPON	31398ADN9	100,000.00	102,041.22	20-Jul-27	6.0600% FEDERAL NATIONAL MORTGAGE ASSO				
9ILR9N0	AGENCY	COUPON	31398AEE8	1,000.00	1,014.82	9-Jul-10	5.5000% FEDERAL NATIONAL MORTGAGE ASSO				
9ILR9N0	AGENCY	COUPON	31398AFD9	50,000,000.00	57,663,481.78	15-Jul-37	5.6250% FEDERAL NATIONAL MORTGAGE ASSO				
9ILR9N0	AGENCY	COUPON	31398AFD9	50,000,000.00	57,663,481.78	15-Jul-37	5.6250% FEDERAL NATIONAL MORTGAGE ASSO				
9ILR9N0	AGENCY	COUPON	31398AFD9	50,000,000.00	57,663,481.78	15-Jul-37	5.6250% FEDERAL NATIONAL MORTGAGE ASSO				
9ILR9N0	AGENCY	COUPON	31398AFD9	38,506,000.00	44,407,800.59	15-Jul-37	5.6250% FEDERAL NATIONAL MORTGAGE ASSO				
9ILR9N0	AGENCY	COUPON	31398ALJ9	50,000,000.00	49,306,056.22	29-Jan-18	5.0000% FEDERAL NATIONAL MORTGAGE ASSO				
9ILR9N0	AGENCY	COUPON	31398AMQ2	30,000,000.00	30,122,333.33	6-Feb-13	4.0000% FEDERAL NATIONAL MORTGAGE ASSO				
9ILR9N0	AGENCY	COUPON	31398AMW9	11,433,000.00	11,556,822.62	9-Apr-13	3.2500% FEDERAL NATIONAL MORTGAGE ASSO				
9ILR9N0	AGENCY	COUPON	31398APA4	50,000,000.00	50,725,121.50	10-Dec-10	3.5600% FEDERAL NATIONAL MORTGAGE ASSO				
9ILR9N0	AGENCY	COUPON	31398APA4	48,920,000.00	49,629,458.88	10-Dec-10	3.5600% FEDERAL NATIONAL MORTGAGE ASSO				
9ILR9N0	AGENCY	COUPON	31398APV8	21,624,000.00	21,798,829.67	20-May-10	2.3750% FEDERAL NATIONAL MORTGAGE ASSO				
9ILR9N0	AGENCY	COUPON	31398ARA2	1,500,000.00	1,477,895.00	14-Nov-28	5.2700% FEDERAL NATIONAL MORTGAGE ASSO				
9ILR9N0	AGENCY	COUPON	31398ARU8	29,500,000.00	29,730,792.12	10-Jun-11	3.7500% FEDERAL NATIONAL MORTGAGE ASSO				
9ILR9N0	AGENCY	COUPON	31398ASD5	50,000,000.00	51,559,638.45	12-Jul-13	3.8750% FEDERAL NATIONAL MORTGAGE ASSO				
9ILR9N0	AGENCY	COUPON	31398ASD5	50,000,000.00	51,559,638.45	12-Jul-13	3.8750% FEDERAL NATIONAL MORTGAGE ASSO				
9ILR9N0	AGENCY	COUPON	31398ASD5	3,150,000.00	3,248,257.22	12-Jul-13	3.8750% FEDERAL NATIONAL MORTGAGE ASSO				
9ILR9N0	AGENCY	COUPON	31398ASE3	32,960,000.00	33,240,608.63	18-Jun-10	3.5000% FEDERAL NATIONAL MORTGAGE ASSO				
9ILROU2	AGENCY	COUPON	31398ASH6	750,000.00	753,723.06	16-Jun-10	3.5500% FEDERAL NATIONAL MORTGAGE ASSO				
9ILR9N0	AGENCY	COUPON	317705AA9	85,000.00	131,651.50	6-Oct-17	10.7000% FINANCING CORPORATION	SERIES A-2017 BONDS			
9ILR9N0	AGENCY	COUPON	317705AC5	75,000.00	109,978.54	30-Nov-17	9.8000% FINANCING CORP FICO				
9ILR9N0	AGENCY	COUPON	317705AP6	100,000.00	136,513.81	26-Sep-19	8.6000% FINANCING CORPORATION				
9ILGKU2	AGENCY	STRIPS	31771J3V0	7,000.00	6,891.03	26-Sep-09	0.0000% FINANCING CORP-FED CPN FICO	STRIPS SER D-INT PMT ON 8.60% 2019 BD	R/MD	09/26/2009	
9ILGKU2	AGENCY	STRIPS	31771J3W8	12,884,000.00	12,556,196.84	26-Mar-10	0.0000% FINANCING CORP-FED CPN FICO	STRIPS SER D-INT PMT ON 8.60% 2019 BD	R/MD0000	03/26/2010	
9ILGKU2	AGENCY	STRIPS	31771J4D9	11,655,000.00	10,081,926.61	26-Sep-13	0.0000% FINANCING CORP-FED CPN FICO	STRIPS SER D INT PMT ON 8.60% 2019 BD	R/MD0000	09/26/2013	
9ILGKU2	AGENCY	STRIPS	31771J4J6	3,622,000.00	2,746,148.47	26-Mar-16	0.0000% FICO SERIES D	STRIPPED OFF 8.60% 2019			
9ILGKU2	AGENCY	STRIPS	31771J4N7	1,965,000.00	1,328,850.84	26-Mar-18	0.0000% FICO SERIES D	STRIPPED OFF 8.60% 2019			
9ILGKU2	AGENCY	STRIPS	31771JKP4	1,150,000.00	1,090,080.70	30-May-11	0.0000% FINANCING CORP FEDL CPN FICO	STRIPS SER C-ZERO CPN INT PMT ON 9.80% 2017	R/MD0000	05/30/2011	
9ILGKU2	AGENCY	STRIPS	31771JKR0	125,000.00	116,833.38	6-Oct-11	0.0000% FICO STRIP				
9ILGKU2	AGENCY	STRIPS	31771JKU3	50,000.00	45,800.11	8-Feb-12	0.0000% FINANCING CORP FEDL STRIPS	SER A INT PAY 9.40% 2018	R/MD0000	02/08/2012	
9ILGKU2	AGENCY	STRIPS	31771JKV1	11,205,000.00	10,321,269.72	6-Apr-12	0.0000% FINANCING CORP FICO				
9ILGKU2	AGENCY	STRIPS	31771JKZ2	2,660,000.00	2,381,480.93	6-Oct-12	0.0000% FINANCING CORP	CPN FICO STRIP GENERIC INT PMTZERO CPN	R/MD0000	10/06/2012	
9ILGKU2	AGENCY	STRIPS	31771JLD0	3,038,000.00	2,653,441.27	6-Apr-13	0.0000% FINANCING CORP FICO				
9ILGKU2	AGENCY	STRIPS	31771JLH1	3,038,000.00	2,609,676.99	6-Oct-13	0.0000% FICO STRIP				
9ILGKU2	AGENCY	STRIPS	31771JMC1	4,513,000.00	3,438,529.05	8-Feb-16	0.0000% FICO SERIES A				
9ILGKU2	AGENCY	STRIPS	31771JMH0	2,399,000.00	1,750,801.36	6-Oct-16	0.0000% FINANCING CORP FICO				
9ILGKU2	AGENCY	STRIPS	31771JMP2	50,000.00	35,284.42	30-May-17	0.0000% FINANCING CORP FEDL CPN FICO	STRIPS SER C INT PMT ON 9.80% 2017	R/MD0000	05/30/2017	
9ILGKU2	AGENCY	STRIPS	31771JUR9	25,000.00	24,757.20	2-May-09	0.0000% FINANCING CORP FED	CPN FICO STRIP SER-E INT PMT 9.65% 2018 BD	R/MD0000	05/02/2009	
9ILGKU2	AGENCY	STRIPS	31771JUV0	6,865,000.00	6,747,735.94	2-Nov-09	0.0000% FINANCING CORP-FED CPN FICO	STRIPS SER E-INT PMT ON 9-65% 2018 BD	R/MD0000	11/02/2009	
9ILGKU2	AGENCY	STRIPS	31771JVV9	1,073,000.00	958,755.88	2-Nov-12	0.0000% FINANCING CORP-FED CPN FICO	STRIPS SER E INT PMT ON 9.65% 2018 BD	R/MD0000	11/02/2012	
9ILGKU2	AGENCY	STRIPS	31771JXH8	6,038,000.00	4,267,033.83	2-May-17	0.0000% FICO SERIES E				
9ILLCR0	MBS	CMO AGY STRIPS	37610VAB1	4,106,125.00	866,162.70	25-Aug-04	5.5000% GNS-1 IO	GINNIE MAE STRIP			
9ILPRS0	MBS	CMO AGENCIES	3837395P0	5,040,346.00	5,370,567.86	20-May-31	6.5000% GNR 2001-23 PE	GOVT NATIONAL MORTGAGE (GNMA)			
9ILPRS0	MBS	CMO AGENCIES	383739RB7	75,013.00	78,945.08	16-Mar-31	6.5000% GNR 2001-6 ME	GOVT NATIONAL MORTGAGE (GNMA)			
9ILPRS0	MBS	CMO AGENCIES	38373MAP5	5,500,000.00	5,648,850.74	16-Jun-23	6.5967% GNR 2001-34 C	GOVT NATIONAL MORTGAGE (GNMA)			
9ILLCR0	MBS	CMO AGY STRIPS	38373MC57	43,547,898.00	4,020,684.28	20-Apr-37	4.1794% GNR 2007-16 KU	GOVT NATIONAL MORTGAGE (GNMA)			
9ILLCR0	MBS	CMO AGY STRIPS	38373MC57	43,547,898.00	4,020,684.28	20-Apr-37	4.1794% GNR 2007-16 KU	GOVT NATIONAL MORTGAGE (GNMA)			
9ILLCR0	MBS	CMO AGY STRIPS	38373MC57	13,093,440.00	1,208,889.25	20-Apr-37	4.1794% GNR 2007-16 KU	GOVT NATIONAL MORTGAGE (GNMA)			
9ILLCR0	MBS	CMO AGENCIES	38373MD56	2,093,257.00	2,291,984.67	20-Apr-37	46.0000% GNR 2007-16 XF	GOVT NATIONAL MORTGAGE (GNMA)			
9ILPRS0	MBS	CMO AGENCIES	38373SCT2	44,028,081.00	45,064,116.78	20-Jan-32	5.5000% GNR 2003-10 CM	GOVT NATIONAL MORTGAGE (GNMA)			
9ILPRS0	MBS	CMO AGENCIES	38373SCT2	6,252,622.00	6,399,753.51	20-Jan-32	5.5000% GNR 2003-10 CM	GOVT NATIONAL MORTGAGE (GNMA)			
9ILLCR0	MBS	CMO AGY STRIPS	38373TKN4	2,035,965.00	38,643.98	17-May-29	1.2000% GNR 01-57 SG CMO SER01-57	GOVERNMENT NATIONAL MTG ASSN			
9ILPRS0	MBS	CMO AGENCIES	38373TY41	2,370,695.00	2,417,888.25	16-Oct-27	6.2690% GNR 2002-9 C	GOVERNMENT NATIONAL MTGE ASSN			
9ILLCR0	MBS	CMO AGY STRIPS	38373V4X5	2,267,470.00	907,447.29	23-Feb-32	17.6454% GNR 2002-76 SK	GOVERNMENT NATIONAL MTG ASSN			
9ILLCR0	MBS	CMO AGY STRIPS	3837427X5	49,135,634.00	3,966,383.79	1-Jul-38	3.8600% GNR08-54 NI	GOVT NATIONAL MORTGAGE (GNMA)			
9ILPRS0	MBS	CMO AGENCIES	3837427Z0	2,314,712.00	2,296,257.60	20-Jun-38	5.0000% GNR 2008-54 PE	GOVT NATIONAL MORTGAGE (GNMA)			
9ILLCR0	MBS	CMO AGY STRIPS	3837428A4	10,611,539.00	1,835,174.31	20-Jul-38	6.0000% GNR08-54 PI	GOVT NATIONAL MORTGAGE (GNMA)			

9ILLCRO	MBS	CMO AGY STRIPS	3837428D8	13,469,008.00	3,172,836.86	16-Jul-38	7.0000% GNR08-54 BI	GOVT NATIONAL MORTGAGE (GNMA)
9ILLCRO	MBS	CMO AGY STRIPS	383742RD7	1,348,480.00	5,926.38	1-Mar-38	0.2000% GNR 2008-15 IA	GOVT NATIONAL MORTGAGE (GNMA)
9ILLCRO	MBS	CMO AGY STRIPS	383742RJ4	2,482,533.00	2,001,243.54	1-Mar-38	0.0000% GNR 2008-15 CO	GOVT NATIONAL MORTGAGE (GNMA)
9ILLCRO	MBS	CMO AGY STRIPS	383742RT2	3,331,751.00	500,935.34	20-Feb-38	5.0000% GNR 2008-15 IK	GOVT NATIONAL MORTGAGE (GNMA)
9ILLCRO	MBS	CMO AGY STRIPS	383742SG9	4,424,635.00	593,552.34	20-Mar-38	5.0000% GNR 2008-15 LJ	GOVT NATIONAL MORTGAGE (GNMA)
9ILPRS0	MBS	CMO AGENCIES	38374BTZ6	900,000.00	886,407.78	20-Feb-30	5.0000% GNR 2003-66 EG	GOVT NATIONAL MORTGAGE (GNMA)
9ILPRS0	MBS	CMO AGENCIES	38374BYV6	4,195,665.00	4,300,949.81	20-Sep-23	5.5000% GNR 2003-66 MV	GOVT NATIONAL MORTGAGE (GNMA)
9ILPRS0	MBS	CMO AGENCIES	38374CC33	570,862.00	566,848.83	20-Feb-30	5.0000% GNR 2003-66 PD	GOVT NATIONAL MORTGAGE (GNMA)
9ILPRS0	MBS	CMO AGENCIES	38374CT27	107,992.00	105,172.70	16-Jun-32	4.0000% GNR 2003-92 AB	GOVT NATIONAL MORTGAGE (GNMA)
9ILLCRO	MBS	CMO AGY STRIPS	38374D3Z0	5,869,652.00	665,336.21	20-May-38	5.8000% GNR08-31 IC	GOVT NATIONAL MORTGAGE (GNMA)
9ILLCRO	MBS	CMO AGY STRIPS	38374D4W6	13,396,086.00	2,334,414.05	20-May-38	5.5000% GNR08-31 PJ	GOVT NATIONAL MORTGAGE (GNMA)
9ILLCRO	MBS	CMO AGY STRIPS	38374D5K1	684,346.00	460,032.71	20-May-38	0.0000% GNR08-31 TO	GOVT NATIONAL MORTGAGE (GNMA)
9ILLCRO	MBS	CMO AGY STRIPS	38374DDE6	5,772,958.00	4,796,644.19	20-Mar-35	0.0000% GNR 2006-36 NO	GOVT NATIONAL MORTGAGE (GNMA)
9ILLCRO	MBS	CMO AGY STRIPS	38374DDG1	39,793,616.00	2,762,550.70	20-Mar-35	4.0294% GNR 2006-36 NS	GOVT NATIONAL MORTGAGE (GNMA)
9ILPRS0	MBS	CMO AGENCIES	38374FTH7	2,546,831.00	2,364,297.58	16-Mar-34	5.0000% GNR 2004-19 KE	GOVT NATIONAL MORTGAGE (GNMA)
9ILLCRO	MBS	CMO AGY STRIPS	38374GGE6	20,471,683.00	1,294,443.62	20-Oct-32	4.7294% GNR 2004-27 S	GOVT NATIONAL MORTGAGE (GNMA)
9ILLCRO	MBS	CMO AGY STRIPS	38374GGE6	13,401,647.00	847,398.66	20-Oct-32	4.7294% GNR 2004-27 S	GOVT NATIONAL MORTGAGE (GNMA)
9ILPRS0	MBS	CMO AGENCIES	38374GRQ7	485,051.00	483,889.71	20-May-31	5.0000% GNR 2004-38 NY	GOVT NATIONAL MORTGAGE (GNMA)
9ILLCRO	MBS	CMO AGY STRIPS	38374KBP7	26,587,354.00	2,084,950.74	20-Nov-34	4.2794% GNR 2004-104 IS	GOVT NATIONAL MORTGAGE (GNMA)
9ILLCRO	MBS	CMO AGY STRIPS	38374KBP7	7,691,402.00	603,151.23	20-Nov-34	4.2794% GNR 2004-104 IS	GOVT NATIONAL MORTGAGE (GNMA)
9ILPRS0	MBS	CMO AGENCIES	38374KV67	500,000.00	494,778.12	20-Jan-31	5.0000% GNR 2005-24 UB	GOVT NATIONAL MORTGAGE (GNMA)
9ILPRS0	MBS	CMO AGENCIES	38374LN64	12,309,336.00	10,858,061.69	20-Aug-35	9.8625% GNR 2005-58 SA	GOVT NATIONAL MORTGAGE (GNMA)
9ILLCRO	MBS	CMO AGY STRIPS	38374LU66	34,133,305.00	2,960,083.16	16-Aug-35	3.7619% GNR 2005-66 S	GOVT NATIONAL MORTGAGE (GNMA)
9ILLCRO	MBS	CMO AGY STRIPS	38374LU66	18,204,429.00	1,578,710.98	16-Aug-35	3.7619% GNR 2005-66 S	GOVT NATIONAL MORTGAGE (GNMA)
9ILLCRO	MBS	CMO AGY STRIPS	38374N3Q8	34,077,430.00	2,670,769.47	20-Nov-36	4.3294% GNR 2006-65 SA	GOVT NATIONAL MORTGAGE (GNMA)
9ILLCRO	MBS	CMO AGY STRIPS	38374N3Q8	34,077,430.00	2,670,769.47	20-Nov-36	4.3294% GNR 2006-65 SA	GOVT NATIONAL MORTGAGE (GNMA)
9ILLCRO	MBS	CMO AGY STRIPS	38374N3W5	34,357,512.00	3,157,754.01	20-Nov-36	4.8694% GNR 2006-65 SB	GOVT NATIONAL MORTGAGE (GNMA)
9ILLCRO	MBS	CMO AGY STRIPS	38374N3W5	34,357,512.00	3,157,754.01	20-Nov-36	4.8694% GNR 2006-65 SB	GOVT NATIONAL MORTGAGE (GNMA)
9ILLCRO	MBS	CMO AGY STRIPS	38374NPR2	35,101,883.00	2,463,528.86	20-Jun-36	4.0294% GNR 2006-38 SW	GOVT NATIONAL MORTGAGE (GNMA)
9ILPRS0	MBS	CMO AGENCIES	38374NST5	1,788,339.00	1,887,333.45	20-Sep-36	5.3200% GNR 2006-52 TA	GOVT NATIONAL MORTGAGE (GNMA)
9ILLCRO	MBS	CMO AGY STRIPS	38374NX51	34,077,430.00	3,063,969.45	20-Nov-36	4.8694% GNR 2006-60 SD	GOVT NATIONAL MORTGAGE (GNMA)
9ILLCRO	MBS	CMO AGY STRIPS	38374NZ83	20,509,421.00	1,824,958.67	20-Oct-36	4.9094% GNR 2006-62 SI	GOVT NATIONAL MORTGAGE (GNMA)
9ILLCRO	MBS	CMO AGENCIES	38375JJJ5	145,016.00	116,375.09	16-Mar-32	5.0000% GNR 2007-7 ZY	GOVT NATIONAL MORTGAGE (GNMA)
9ILLCRO	MBS	CMO AGENCIES	38375JP90	106,879.00	88,341.17	16-Jun-32	5.0000% GNR 2007-31 ZK	GOVT NATIONAL MORTGAGE (GNMA)
9ILLCRO	MBS	CMO AGY STRIPS	38375JQ73	36,302,554.00	2,751,198.75	1-Jun-37	1.1500% GNR 2007-31 BI	GOVT NATIONAL MORTGAGE (GNMA)
9ILLCRO	MBS	CMO AGY STRIPS	38375JQ81	1,396,253.00	1,095,123.61	1-Jun-37	0.0000% GNR07-31 BO	GOVT NATIONAL MORTGAGE (GNMA)
9ILLCRO	MBS	CMO AGY STRIPS	38375JSR7	7,207,054.00	1,369,423.19	15-May-22	7.0000% GNR 2007-17 IA	GOVT NATIONAL MORTGAGE (GNMA)
9ILLCRO	MBS	CMO AGY STRIPS	38375JST3	5,974,701.00	1,246,740.16	20-May-22	7.5000% GNR 2007-17 BI	GOVT NATIONAL MORTGAGE (GNMA)
9ILPRS0	MBS	CMO AGENCIES	38375JSY2	341,065.00	329,483.14	1-May-37	5.6320% GNR 2007-17 SF	GOVT NATIONAL MORTGAGE (GNMA)
9ILLCRO	MBS	CMO AGY STRIPS	38375JSZ9	44,338,552.00	3,548,589.70	1-May-37	0.8680% GNR 2007-17 SI	GOVT NATIONAL MORTGAGE (GNMA)
9ILLCRO	MBS	CMO AGY STRIPS	38375JSZ9	4,774,921.00	382,155.79	1-May-37	0.8680% GNR 2007-17 SI	GOVT NATIONAL MORTGAGE (GNMA)
9ILLCRO	MBS	CMO AGY STRIPS	38375JTD7	42,655,370.00	3,843,642.43	1-May-37	1.4900% GNR 2007-17 JI	GOVT NATIONAL MORTGAGE (GNMA)
9ILLCRO	MBS	CMO AGY STRIPS	38375JTD7	42,655,370.00	3,843,642.43	1-May-37	1.4900% GNR 2007-17 JI	GOVT NATIONAL MORTGAGE (GNMA)
9ILLCRO	MBS	CMO AGY STRIPS	38375JTD7	7,946,171.00	716,023.31	1-May-37	1.4900% GNR 2007-17 JI	GOVT NATIONAL MORTGAGE (GNMA)
9ILLCRO	MBS	CMO AGY STRIPS	38375JTS4	36,495,750.00	2,933,730.04	20-Apr-37	4.0294% GNR 2007-19 SB	GOVT NATIONAL MORTGAGE (GNMA)
9ILLCRO	MBS	CMO AGY STRIPS	38375JTV7	28,100,045.00	1,760,241.45	20-Apr-37	3.7294% GNR 2007-19 SD	GOVT NATIONAL MORTGAGE (GNMA)
9ILLCRO	MBS	CMO AGY STRIPS	38375K3K6	7,968,441.00	6,208,766.54	1-Sep-37	0.0000% GNR07-50 AO	GOVT NATIONAL MORTGAGE (GNMA)
9ILLCRO	MBS	CMO AGY STRIPS	38375QJM2	9,852,583.00	1,634,419.60	20-Jun-38	5.5000% GNR08-42 PI	GOVT NATIONAL MORTGAGE (GNMA)
9ILLCRO	MBS	CMO AGY STRIPS	38375QJP5	17,293,748.00	2,308,803.38	20-Jun-38	5.5000% GNR08-42 HI	GOVT NATIONAL MORTGAGE (GNMA)
9ILLCRO	MBS	CMO AGY STRIPS	38375QJS9	17,348,466.00	2,383,683.93	20-Jun-38	5.5000% GNR08-42 QI	GOVT NATIONAL MORTGAGE (GNMA)
9ILLCRO	MBS	CMO AGY STRIPS	38375XHJ3	19,646,769.00	1,562,692.12	1-Aug-38	4.4575% GNR08-57 AI	GOVT NATIONAL MORTGAGE (GNMA)
9ILLCRO	MBS	CMO AGY STRIPS	38375XHL1	6,800,805.00	5,536,003.38	20-Aug-38	0.0000% GNR08-57 AO	GOVT NATIONAL MORTGAGE (GNMA)
9ILLCRO	MBS	CMO AGY STRIPS	38375XHN7	49,116,923.00	3,057,818.75	1-Aug-38	3.7075% GNR08-57 BI	GOVT NATIONAL MORTGAGE (GNMA)
9ILPRS0	MBS	CMO AGENCIES	38375XNY6	22,575,598.00	23,002,771.15	16-Sep-38	5.0000% GNR08-74 CA	GOVT NATIONAL MORTGAGE (GNMA)
9ILLCRO	MBS	CMO AGENCIES	38375XPA6	6,532,500.00	6,526,988.20	16-Sep-38	6.0000% GNR08-74 CZ	GOVT NATIONAL MORTGAGE (GNMA)
9ILLCRO	MBS	CMO AGY STRIPS	38375XPB4	49,616,700.00	3,192,999.97	1-Sep-38	4.0000% GNR08-74 IC	GOVT NATIONAL MORTGAGE (GNMA)
9ILPRS0	MBS	CMO AGENCIES	38375YDF6	34,502,639.00	35,498,902.49	20-Sep-33	5.5000% GNR08-74 AH	GOVT NATIONAL MORTGAGE (GNMA)
9ILLCRO	MBS	CMO AGY STRIPS	3837H0RT2	855,617.00	145,607.74	16-Jun-26	6.0000% GNR 96-010 10-S CMO SER 96-10	GOVERNMENT NATIONAL MTGE ASSN
9ILLCRO	MBS	CMO AGY STRIPS	3837H0RT2	171,123.00	29,121.55	16-Jun-26	6.0000% GNR 96-010 10-S CMO SER 96-10	GOVERNMENT NATIONAL MTGE ASSN
9ILLCRO	MBS	CMO AGY STRIPS	3837H0YQ0	33,739.00	16,996.00	16-Dec-26	7.5000% GNR 96-025 25-K CMO SER 25	GOVERNMENT NATIONAL MTGE ASSN
9ILLCRO	MBS	CMO AGY STRIPS	3837H13L3	2,033,765.00	2,876.93	16-Mar-29	0.1000% GNR 99-7 7-SC CMO SER 99-7	GOVERNMENT NATIONAL MTGE ASSN
9ILLCRO	MBS	CMO AGY STRIPS	3837H13L3	1,220,259.00	1,726.16	16-Mar-29	0.1000% GNR 99-7 7-SC CMO SER 99-7	GOVERNMENT NATIONAL MTGE ASSN
9ILLCRO	MBS	CMO AGY STRIPS	3837H1BK6	160,084.00	149,886.10	16-Jan-28	0.0000% GNR 98-002 02-EA CMO SERIES 02	FEDERAL NATIONAL MTGE ASSN
9ILLCRO	MBS	CMO AGY STRIPS	3837H2FF1	36,707.00	129,038.65	16-Mar-29	184.1951% GNR 99-13 13-SB CMO SERIES 13	GOVERNMENT NATIONAL MTG ASSN
9ILPRS0	MBS	CMO AGENCIES	3837H2QQ5	2,603,133.00	2,759,023.85	16-Jul-29	7.5000% GNR 1999-25 TB	GOVERNMENT NATIONAL MTGE ASSN
9ILLCRO	MBS	CMO AGY STRIPS	3837H3QJ9	2,923,153.00	585,286.72	16-Dec-29	6.6619% GNR 99-48 48-S CMO SER 99-48	GOVERNMENT NATIONAL MTGE ASSN
9ILLCRO	MBS	CMO AGY STRIPS	3837H4NY7	3,760,002.00	4,715.67	16-Feb-30	0.0500% GNR 00-9 9-SE CMO SER 00-9	GOVERNMENT NATIONAL MTGE ASSN
9ILLCRO	CORPORATE	AAA	459056JH1	34,000.00	33,069.81	15-Feb-10	0.0000% INTL BANK FOR RECON & DEV	ZERO CPN SER 2 R/MD0000 02/15/2010
9ILKJK0	AGENCY	STRIPS	76116EBP4	212,000.00	211,951.20	15-Oct-08	0.0000% RESOLUTION FDG CORP FED	CPN STRIPS SER A INT PMT 8.125% 2019 R/MD0000 10/15/2008
9ILKJK0	AGENCY	STRIPS	76116EBQ2	4,874,000.00	4,849,316.05	15-Apr-09	0.0000% RESOLUTION FDG CORP FED	BOOK ENTRY CPN STRIPS SER A INT PMT ON 8.125% 2019 R/MD0000 04/15/2009
9ILKJK0	AGENCY	STRIPS	76116EBW9	10,000.00	9,287.65	15-Apr-12	0.0000% RESOLUTION FDG CORP FED	CPN STRIPS SER A-INT PMT ON 8.125 2019 BD-ZERO CPN R/MD0000 04/15/2012
9ILKJK0	AGENCY	STRIPS	76116EBX7	1,000.00	902.63	15-Oct-12	0.0000% RESOLUTION FDG CORP FED	CPN STRIPS SER A-INT PMT ON 8.125% 2019 ZERO CPN R/MD0000 10/15/2012



91LKJK0	AGENCY	STRIPS	76116EBZ2	1,281,000.00	1,113,395.39	15-Oct-13	0.0000% RESOLUTION FDG CORP FED	CPN STRIPS SER-A-INT PMT ON 8.125% 2019 ZERO CPN	R/MD0000	10/15/2013
91LKJK0	AGENCY	STRIPS	76116EY2	2,000.00	1,977.59	15-Jul-09	0.0000% RESOLUTION FDG CORP FED BOOK	ENTRY CPN STRIPS SER A INT PMTON 2030 BD-ZERO CPN	R/MD0000	07/15/2009
91LKJK0	AGENCY	STRIPS	76116EFA3	1,000.00	972.83	15-Jul-10	0.0000% RESOLUTION FDG CORP FED BOOK	ENTRY CPN STRIPS GENERIC INT PMT	R/MD0000	07/15/2010
91LKJK0	AGENCY	STRIPS	76116EFF2	521,000.00	463,777.31	15-Jan-13	0.0000% RESOLUTION FDG CORP FED BOOK	ENTRY CPN STRIPS SER A INT PMTON 2030 BD-ZERO CPN	R/MD0000	01/15/2013
91LKJK0	AGENCY	STRIPS	76116EFG0	100,000.00	87,828.62	15-Jul-13	0.0000% RESOLUTION FDG CORP FED BOOK	ENTRY CPN STRIPS SER A INT PMTON 2030 BD-ZERO CPN	R/MD0000	07/15/2013
91LKJK0	AGENCY	STRIPS	76116EFH8	522,000.00	448,634.08	15-Jan-14	0.0000% RESOLUTION FDG CORP FED BOOK	ENTRY CPN STRIPS SER A INT PMTON 2030 BD-ZERO CPN	R/MD0000	01/15/2014
91LKJK0	AGENCY	STRIPS	76116EFJ4	9,882,000.00	8,131,479.90	15-Jul-14	0.0000% RESOLUTION FDG CORP FED BOOK	ENTRY CPN STRIPS SER A INT PMTON 2030 BD-ZERO CPN	R/MD0000	07/15/2014
91LKJK0	AGENCY	STRIPS	76116EFL9	9,054,000.00	6,981,631.69	15-Jul-15	0.0000% RESOLUTION FDG CORP FED BOOK	ENTRY CPN STRIPS SER A INT PMTON 2030 BD-ZERO CPN	R/MD0000	07/15/2015
91LKJK0	AGENCY	STRIPS	76116EFM7	180,000.00	138,958.81	15-Jan-16	0.0000% RESOLUTION FDG CORP FED BOOK	ENTRY CPN STRIPS SER A INT PMTON 2030 BD-ZERO CPN	R/MD0000	01/15/2016
91LKJK0	AGENCY	STRIPS	76116EFN5	8,219,000.00	6,000,933.81	15-Jul-16	0.0000% RESOLUTION FDG CORP FED BOOK	ENTRY CPN STRIPS SER A INT PMTON 2030 BD-ZERO CPN	R/MD0000	07/15/2016
91LKJK0	AGENCY	STRIPS	76116EGN4	1,000.00	405.07	15-Jul-28	0.0000% RESOLUTION FDG CORP FED BOOK	ENTRY CPN STRIPS SER A INT PMTON 2030 BD-ZERO CPN	R/MD0000	07/15/2028
91LKJK0	AGENCY	STRIPS	76116EGP9	40,000.00	15,776.79	15-Jan-29	0.0000% RESOLUTION FDG CORP FED BOOK	ENTRY CPN STRIPS SER A INT PMTON 2030 BD-ZERO CPN	R/MD0000	01/15/2029
91LKJK0	AGENCY	STRIPS	76116FAA5	50,000,000.00	30,919,000.04	15-Oct-19	0.0000% RESOLUTION FDG CORP FED BOOK	ENTRY PRIN STRIPS SER-A-PRIN PMT ON 2029 BD	R/MD0000	10/15/2019
91LKJK0	AGENCY	STRIPS	76116FAA5	50,000,000.00	30,919,000.04	15-Oct-19	0.0000% RESOLUTION FDG CORP FED BOOK	ENTRY PRIN STRIPS SER-A-PRIN PMT ON 2029 BD	R/MD0000	10/15/2019
91LKJK0	AGENCY	STRIPS	76116FAA5	14,150,000.00	8,750,077.01	15-Oct-19	0.0000% RESOLUTION FDG CORP FED BOOK	ENTRY PRIN STRIPS SER-A-PRIN PMT ON 2029 BD	R/MD0000	10/15/2019
91LKJK0	AGENCY	STRIPS	76116FAC1	50,000,000.00	18,548,617.02	15-Apr-30	0.0000% RESOLUTION FDG CORP FED	PRIN SER B PRIN PMT ON 2030 BDZERO CPN	R/MD0000	04/15/2030
91LKJK0	AGENCY	STRIPS	76116FAC1	50,000,000.00	18,548,617.02	15-Apr-30	0.0000% RESOLUTION FDG CORP FED	PRIN SER B PRIN PMT ON 2030 BDZERO CPN	R/MD0000	04/15/2030
91LKJK0	AGENCY	STRIPS	76116FAC1	50,000,000.00	18,548,617.02	15-Apr-30	0.0000% RESOLUTION FDG CORP FED	PRIN SER B PRIN PMT ON 2030 BDZERO CPN	R/MD0000	04/15/2030
91LKJK0	AGENCY	STRIPS	76116FAC1	50,000,000.00	18,548,617.02	15-Apr-30	0.0000% RESOLUTION FDG CORP FED	PRIN SER B PRIN PMT ON 2030 BDZERO CPN	R/MD0000	04/15/2030
91LKJK0	AGENCY	STRIPS	76116FAC1	46,396,000.00	17,211,632.71	15-Apr-30	0.0000% RESOLUTION FDG CORP FED	PRIN SER B PRIN PMT ON 2030 BDZERO CPN	R/MD0000	04/15/2030
91LKJK0	AGENCY	STRIPS	76116FAD9	50,000,000.00	29,653,419.67	15-Jul-20	0.0000% RESOLUTION FDG CORP FED	GENERIC PRIN PMT	R/MD0000	07/15/2020
91LKJK0	AGENCY	STRIPS	76116FAD9	50,000,000.00	29,653,419.67	15-Jul-20	0.0000% RESOLUTION FDG CORP FED	GENERIC PRIN PMT	R/MD0000	07/15/2020
91LKJK0	AGENCY	STRIPS	76116FAD9	28,376,000.00	16,828,908.73	15-Jul-20	0.0000% RESOLUTION FDG CORP FED	GENERIC PRIN PMT	R/MD0000	07/15/2020
91LKJK0	AGENCY	STRIPS	76116FAE7	17,000,000.00	9,971,388.44	15-Oct-20	0.0000% RESOLUTION FDG CORP FED	GENERIC PRIN PMT	R/MD0000	10/15/2020
91LR9N0	AGENCY	COUPON	880591CJ9	50,000,000.00	61,495,728.99	1-Nov-25	6.7500% TENNESSEE VALLEY AUTHORITY			
91LR9N0	AGENCY	COUPON	880591CJ9	50,000,000.00	61,495,728.99	1-Nov-25	6.7500% TENNESSEE VALLEY AUTHORITY			
91LR9N0	AGENCY	COUPON	880591CJ9	39,461,000.00	48,533,659.23	1-Nov-25	6.7500% TENNESSEE VALLEY AUTHORITY			
91LR9N0	AGENCY	COUPON	880591CK6	24,210,000.00	28,994,110.90	1-Apr-36	5.9800% TENNESSEE VALLEY AUTHORITY			
91LR9N0	AGENCY	COUPON	880591CP5	1,985,000.00	2,405,998.35	15-Jan-38	6.1500% TENNESSEE VALLEY AUTHORITY			
91LR9N0	AGENCY	COUPON	880591CS9	50,000,000.00	59,102,231.96	1-Apr-36	5.8800% TENNESSEE VALLEY AUTHORITY			
91LR9N0	AGENCY	COUPON	880591CS9	50,000,000.00	59,102,231.96	1-Apr-36	5.8800% TENNESSEE VALLEY AUTHORITY			
91LR9N0	AGENCY	COUPON	880591CS9	50,000,000.00	59,102,231.96	1-Apr-36	5.8800% TENNESSEE VALLEY AUTHORITY			
91LR9N0	AGENCY	COUPON	880591CS9	50,000,000.00	59,102,231.96	1-Apr-36	5.8800% TENNESSEE VALLEY AUTHORITY			
91LR9N0	AGENCY	COUPON	880591CS9	50,000,000.00	59,102,231.96	1-Apr-36	5.8800% TENNESSEE VALLEY AUTHORITY			
91LR9N0	AGENCY	COUPON	880591CS9	50,000,000.00	59,102,231.96	1-Apr-36	5.8800% TENNESSEE VALLEY AUTHORITY			
91LR9N0	AGENCY	COUPON	880591CS9	50,000,000.00	59,102,231.96	1-Apr-36	5.8800% TENNESSEE VALLEY AUTHORITY			
91LR9N0	AGENCY	COUPON	880591CS9	50,000,000.00	59,102,231.96	1-Apr-36	5.8800% TENNESSEE VALLEY AUTHORITY			
91LR9N0	AGENCY	COUPON	880591CS9	50,000,000.00	59,102,231.96	1-Apr-36	5.8800% TENNESSEE VALLEY AUTHORITY			
91LR9N0	AGENCY	COUPON	880591CS9	50,000,000.00	59,102,231.96	1-Apr-36	5.8800% TENNESSEE VALLEY AUTHORITY			
91LR9N0	AGENCY	COUPON	880591CS9	50,000,000.00	59,102,231.96	1-Apr-36	5.8800% TENNESSEE VALLEY AUTHORITY			
91LR9N0	AGENCY	COUPON	880591CU4	50,000,000.00	59,216,246.89	15-Dec-17	6.2500% TENNESSEE VALLEY AUTHORITY			
91LR9N0	AGENCY	COUPON	880591CU4	42,732,000.00	50,608,573.24	15-Dec-17	6.2500% TENNESSEE VALLEY AUTHORITY			
91LR9N0	AGENCY	COUPON	880591CW0	3,525,000.00	3,910,420.63	15-Mar-13	6.0000% TENNESSEE VALLEY AUTHORITY			
91LR9N0	AGENCY	COUPON	880591DM1	50,000,000.00	66,444,744.65	1-May-30	7.1250% TENNESSEE VALLEY AUTHORITY			
91LR9N0	AGENCY	COUPON	880591DM1	50,000,000.00	66,444,744.65	1-May-30	7.1250% TENNESSEE VALLEY AUTHORITY			
91LR9N0	AGENCY	COUPON	880591DM1	40,221,000.00	53,449,481.49	1-May-30	7.1250% TENNESSEE VALLEY AUTHORITY			
91LR9N0	AGENCY	COUPON	880591DS8	15,270,000.00	16,436,545.47	15-Dec-16	4.8750% TENNESSEE VALLEY AUTHORITY			
91LKJK0	AGENCY	COUPON	880591DT6	16,000.00	18,248.97	23-May-12	6.7900% TENNESSEE VALLEY AUTHORITY			
91LKJK0	AGENCY	COUPON	880591DW9	10,000.00	10,631.20	1-Aug-13	4.7500% TENNESSEE VALLEY AUTHORITY			
91LR0U2	AGENCY	STRIPS	88059FAV3	270,000.00	119,391.73	1-Nov-25	0.0000% TENNESSEE VALLEY AUTH FEDL	PRIN STRIPS GENERIC PRIN PMT 6.75% 11/1/25 ZERO CPN	R/MD0000	11/01/2025
91LLCR0	MBS	CMO AGY STRIPS	911760LZ7	6,705,479.00	84,839.44	15-Mar-29	0.3045% VENDE 98-3 IO SER 98-3	VENDEE MORTGAGE TRUST		
91LLCR0	MBS	CMO AGY STRIPS	911760LZ7	6,705,479.00	84,839.44	15-Mar-29	0.3045% VENDE 98-3 IO SER 98-3	VENDEE MORTGAGE TRUST		
91LLCR0	MBS	CMO AGY STRIPS	911760LZ7	6,705,479.00	84,839.44	15-Mar-29	0.3045% VENDE 98-3 IO SER 98-3	VENDEE MORTGAGE TRUST		
91LLCR0	MBS	CMO AGY STRIPS	911760LZ7	1,290,652.00	16,329.65	15-Mar-29	0.3045% VENDE 98-3 IO SER 98-3	VENDEE MORTGAGE TRUST		
91LGKU2	TREASURIES	BILLS	912795J28	300,000.00	299,896.25	11-Dec-08	0.0000% U S TREASURY BILL			
91LLCR0	TREASURIES	BILLS	912795J28	100,000.00	99,965.42	11-Dec-08	0.0000% U S TREASURY BILL			
91LKJK0	TREASURIES	BILLS	912795J77	800,000.00	799,003.56	15-Jan-09	0.0000% U S TREASURY BILL			
91LKJK0	TREASURIES	BILLS	912795K59	1,400,000.00	1,396,391.11	26-Feb-09	0.0000% U S TREASURY BILL			
91LKJK0	TREASURIES	BILLS	912795K75	100,000.00	99,685.83	12-Mar-09	0.0000% U S TREASURY BILL			
91LLCR0	TREASURIES	BILLS	912795K75	200,000.00	199,371.67	12-Mar-09	0.0000% U S TREASURY BILL			
91LKJK0	TREASURIES	BILLS	912795S28	100,000.00	98,679.50	27-Aug-09	0.0000% U S TREASURY BILL			
91LLCR0	TREASURIES	BILLS	912795S28	300,000.00	296,038.50	27-Aug-09	0.0000% U S TREASURY BILL			
91LKJK0	STRIPS	PRIN	912800AA7	3,745,000.00	3,664,015.60	15-Nov-09	0.0000% W/CALL STRIP OF 11.75 11-15-14			
91LGKU2	STRIPS	PRIN	912803AA1	165,000.00	135,465.00	15-Feb-15	0.0000% W/PRIN STRIP OF 11.25 02-15-15			
91LKJK0	STRIPS	PRIN	912803AC7	8,000.00	6,412.01	15-Aug-15	0.0000% W/PRIN STRIP 08-15-15			
91LGKU2	STRIPS	PRIN	912803AE3	74,000.00	58,425.52	15-Nov-15	0.0000% W/PRIN STRIP 11-15-15			
91LKJK0	STRIPS	PRIN	912803AF0	86,000.00	67,359.59	15-Feb-16	0.0000% W/PRIN STRIP 9.25 2-15-16			
91LKJK0	STRIPS	PRIN	912803AK9	99,000.00	74,109.82	15-Nov-16	0.0000% W/PRIN STRIPS 7.5 11-15-16			
91LKJK0	STRIPS	PRIN	912803AL7	200,000.00	145,239.60	15-May-17	0.0000% W/PRIN STRIP 05-15-17			
91LKJK0	STRIPS	PRIN	912803AU7	15,000.00	9,178.94	15-Aug-20	0.0000% W/PRIN STRIP OF 8.75 08-15-20			
91LGKU2	STRIPS	PRIN	912803AY9	50,000,000.00	28,706,050.00	15-Nov-21	0.0000% W/PRIN STRIP 11-15-21			
91LGKU2	STRIPS	PRIN	912803AY9	23,376,000.00	13,420,652.50	15-Nov-21	0.0000% W/PRIN STRIP 11-15-21			
91LGKU2	STRIPS	PRIN	912803AZ6	50,000,000.00	27,820,900.00	15-Aug-22	0.0000% W/PRIN STRIP 08-15-22			





9ILKJK0	STRIPS	TINT	912833CV0	97,581.00	97,434.26	15-Feb-09	0.0000% TINT 02-15-09
9ILKJK0	STRIPS	TINT	912833CW8	531,081.00	524,914.30	15-Aug-09	0.0000% TINT 8-15-09
9ILKJK0	STRIPS	TINT	912833CX6	1,554,991.00	1,524,099.76	15-Feb-10	0.0000% TINT 02-15-10
9ILKJK0	STRIPS	TINT	912833CY4	2,634,396.00	2,563,501.98	15-Aug-10	0.0000% TINT 08-15-10
9ILKJK0	STRIPS	TINT	912833DB3	642,621.00	595,324.30	15-Feb-12	0.0000% TINT 02-15-12
9ILKJK0	STRIPS	TINT	912833DC1	684,684.00	624,676.67	15-Aug-12	0.0000% TINT 08-15-12
9ILKJK0	STRIPS	TINT	912833DD9	9,441,934.00	8,441,088.74	15-Feb-13	0.0000% TINT 02-15-13
9ILGKU2	STRIPS	TINT	912833DE7	1,955,434.00	1,726,102.41	15-Aug-13	0.0000% TINT 08-15-13
9ILGKU2	STRIPS	TINT	912833DF4	1,509,934.00	1,305,059.87	15-Feb-14	0.0000% TINT 02-15-14
9ILKJK0	STRIPS	TINT	912833DG2	18,934.00	16,041.59	15-Aug-14	0.0000% TINT 08-15-14
9ILKJK0	STRIPS	TINT	912833DH0	1,934.00	1,583.39	15-Feb-15	0.0000% TINT 02-15-15
9ILKJK0	STRIPS	TINT	912833GD6	3,399,553.00	3,398,294.71	15-Nov-08	0.0000% TINT 11-15-2008
9ILKJK0	STRIPS	TINT	912833GF1	3,751,746.00	3,696,231.45	15-Nov-09	0.0000% TINT 11-15-2009
9ILGKU2	STRIPS	TINT	912833JT8	58,677.00	46,914.69	15-Aug-15	0.0000% TINT 8-15-15
9ILKJK0	STRIPS	TINT	912833JV3	12,468,588.00	12,069,729.89	15-Nov-10	0.0000% TINT 11-15-10
9ILKJK0	STRIPS	TINT	912833JW1	8,402,338.00	8,038,516.32	15-May-11	0.0000% TINT 05-15-11
9ILKJK0	STRIPS	TINT	912833JX9	6,679,338.00	6,348,009.00	15-Nov-11	0.0000% TINT 11-15-11
9ILKJK0	STRIPS	TINT	912833JZ4	1,259,338.00	1,139,015.39	15-Nov-12	0.0000% TINT 11-15-12
9ILGKU2	STRIPS	TINT	912833KA7	8,857,338.00	7,854,306.06	15-May-13	0.0000% TINT 5-15-13
9ILKJK0	STRIPS	TINT	912833KA7	875,000.00	775,912.38	15-May-13	0.0000% TINT 5-15-13
9ILGKU2	STRIPS	TINT	912833KB5	5,454,338.00	4,766,098.32	15-Nov-13	0.0000% TINT 11-15-13
9ILGKU2	STRIPS	TINT	912833KC3	13,272,338.00	11,372,827.13	15-May-14	0.0000% TINT 5-15-14
9ILGKU2	STRIPS	TINT	912833KD1	7,145,250.00	5,998,994.74	15-Nov-14	0.0000% TINT 11-15-14
9ILGKU2	STRIPS	TINT	912833KE9	15,342,250.00	12,535,385.39	15-May-15	0.0000% TINT 05-15-15
9ILGKU2	STRIPS	TINT	912833KF6	6,001,250.00	4,724,730.15	15-Nov-15	0.0000% TINT 11-15-15
9ILGKU2	STRIPS	TINT	912833KG4	1,891,052.00	1,474,816.70	15-Feb-16	0.0000% TINT 02-15-16
9ILGKU2	STRIPS	TINT	912833KH2	12,092,069.00	9,289,829.07	15-May-16	0.0000% TINT 05-15-16
9ILGKU2	STRIPS	TINT	912833KJ8	4,188,186.00	3,188,051.55	15-Aug-16	0.0000% TINT 08-15-16
9ILGKU2	STRIPS	TINT	912833KK5	11,489,956.00	8,573,632.57	15-Nov-16	0.0000% TINT 11-15-16
9ILGKU2	STRIPS	TINT	912833KL3	1,789,186.00	1,321,059.97	15-Feb-17	0.0000% TINT 02-15-17
9ILGKU2	STRIPS	TINT	912833KM1	1,447,206.00	1,049,399.22	15-May-17	0.0000% TINT 5-15-17
9ILGKU2	STRIPS	TINT	912833KN9	46,403,186.00	33,240,040.79	15-Aug-17	0.0000% TINT 08-15-17
9ILGKU2	STRIPS	TINT	912833KP4	15,269,218.00	10,814,713.88	15-Nov-17	0.0000% TINT 11-15-17
9ILGKU2	STRIPS	TINT	912833KQ2	642,756.00	450,214.95	15-Feb-18	0.0000% TINT 02-15-18
9ILGKU2	STRIPS	TINT	912833KR0	1,184,218.00	821,328.72	15-May-18	0.0000% TINT 05-15-18
9ILGKU2	STRIPS	TINT	912833KS8	9,242,756.00	6,303,429.92	15-Aug-18	0.0000% TINT 08-15-18
9ILGKU2	STRIPS	TINT	912833KT6	8,640,160.00	5,813,583.53	15-Nov-18	0.0000% TINT 11-15-18
9ILGKU2	STRIPS	TINT	912833KV1	13,914,875.00	9,114,897.16	15-May-19	0.0000% TINT 05-15-19
9ILGKU2	STRIPS	TINT	912833KW9	1,654,503.00	1,061,909.72	15-Aug-19	0.0000% TINT 08-15-19
9ILGKU2	STRIPS	TINT	912833KX7	14,182,875.00	9,033,470.24	15-Nov-19	0.0000% TINT 11-15-19
9ILGKU2	STRIPS	TINT	912833KY5	9,487.00	5,966.58	15-Feb-20	0.0000% TINT 02-15-20
9ILGKU2	STRIPS	TINT	912833KZ2	5,874,875.00	3,644,784.23	15-May-20	0.0000% TINT 05-15-20
9ILKJK0	STRIPS	TINT	912833LA6	17,760.00	10,836.21	15-Aug-20	0.0000% TINT 08-15-20
9ILGKU2	STRIPS	TINT	912833LB4	50,000,000.00	30,201,950.00	15-Nov-20	0.0000% TINT 11-15-20
9ILGKU2	STRIPS	TINT	912833LB4	3,060,981.00	1,848,952.08	15-Nov-20	0.0000% TINT 11-15-20
9ILGKU2	STRIPS	TINT	912833LC2	24,986,897.00	14,911,230.91	15-Feb-21	0.0000% TINT 02-15-21
9ILGKU2	STRIPS	TINT	912833LD0	50,000,000.00	29,458,150.00	15-May-21	0.0000% TINT 05-15-21
9ILGKU2	STRIPS	TINT	912833LD0	13,413,981.00	7,903,021.46	15-May-21	0.0000% TINT 05-15-21
9ILGKU2	STRIPS	TINT	912833LE8	189,184.00	109,917.07	15-Aug-21	0.0000% TINT 08-15-21
9ILKJK0	STRIPS	TINT	912833LF5	16,675.00	9,533.44	15-Nov-21	0.0000% TINT 11-15-2021
9ILGKU2	STRIPS	TINT	912833LG3	50,000,000.00	28,287,250.00	15-Feb-22	0.0000% TINT 02-15-22
9ILGKU2	STRIPS	TINT	912833LG3	13,545,056.00	7,663,047.47	15-Feb-22	0.0000% TINT 02-15-22
9ILGKU2	STRIPS	TINT	912833LH1	19,573,995.00	10,911,680.13	15-May-22	0.0000% TINT 05-15-22
9ILKJK0	STRIPS	TINT	912833LJ7	337,056.00	186,349.61	15-Aug-22	0.0000% TINT 08-15-22
9ILKJK0	STRIPS	TINT	912833LK4	40,995.00	22,477.87	15-Nov-22	0.0000% TINT 11-15-22
9ILKJK0	STRIPS	TINT	912833LL2	30,246.00	16,419.18	15-Feb-23	0.0000% TINT 02-15-23
9ILKJK0	STRIPS	TINT	912833LM0	87,218.00	46,356.07	15-Aug-23	0.0000% TINT 08-15-23
9ILGKU2	STRIPS	TINT	912833LN8	671,585.00	360,236.87	15-May-23	0.0000% TINT 5-15-23
9ILGKU2	STRIPS	TINT	912833LP3	546,585.00	286,807.92	15-Nov-23	0.0000% TINT 11-15-23
9ILKJK0	STRIPS	TINT	912833LQ1	65,687.00	34,179.75	15-Feb-24	0.0000% TINT 02-15-24
9ILGKU2	STRIPS	TINT	912833LR9	4,308,585.00	2,215,806.18	15-May-24	0.0000% TINT 5-15-24
9ILGKU2	STRIPS	TINT	912833LS7	8,764,687.00	4,464,968.12	15-Aug-24	0.0000% TINT 08-15-24
9ILGKU2	STRIPS	TINT	912833LT5	2,453,585.00	1,243,045.06	15-Nov-24	0.0000% TINT 11-15-24
9ILKJK0	STRIPS	TINT	912833LU2	122,687.00	61,453.72	15-Feb-25	0.0000% TINT 02-15-25
9ILKJK0	STRIPS	TINT	912833LV0	35,398.00	17,446.03	15-May-25	0.0000% TINT 05-15-25
9ILKJK0	STRIPS	TINT	912833LW8	60,534.00	29,358.73	15-Aug-25	0.0000% TINT 08-15-25
9ILGKU2	STRIPS	TINT	912833LX6	1,406,398.00	675,750.10	15-Nov-25	0.0000% TINT 11-15-25
9ILKJK0	STRIPS	TINT	912833LY4	91,597.00	43,110.43	15-Feb-26	0.0000% TINT 02-15-26
9ILGKU2	STRIPS	TINT	912833LZ1	704,398.00	330,437.11	15-May-26	0.0000% TINT 05-15-26
9ILGKU2	STRIPS	TINT	912833PA2	6,781,327.00	3,121,092.12	15-Aug-26	0.0000% TINT 08-15-26
9ILKJK0	STRIPS	TINT	912833PB0	4,398.00	1,995.45	15-Nov-26	0.0000% TINT 11-15-26
9ILKJK0	STRIPS	TINT	912833PC8	41,349.00	18,491.43	15-Feb-27	0.0000% TINT 02-15-27

9ILGKU2	STRIPS	TINT	912833PD6	2,727,838.00	1,208,936.68	15-May-27	0.0000% TINT 05-15-27						
9ILGKU2	STRIPS	TINT	912833PE4	769,621.00	336,240.32	15-Aug-27	0.0000% TINT 08-15-27						
9ILKJK0	STRIPS	TINT	912833QB9	866,838.00	374,153.08	15-Nov-27	0.0000% TINT 11-15-27						
9ILGKU2	STRIPS	TINT	912833RY8	1,308,911.00	560,538.62	15-Feb-28	0.0000% TINT 02/15/28						
9ILKJK0	STRIPS	TINT	912833RZ5	6,911.00	2,896.41	15-Aug-28	0.0000% TINT 08/15/28						
9ILKJK0	STRIPS	TINT	912833WO9	47,909.00	20,229.90	15-May-28	0.0000% TINT 05-15-28						
9ILGKU2	STRIPS	TINT	912833WR7	136,909.00	56,675.16	15-Nov-28	0.0000% TINT 11-15-28						
9ILKJK0	STRIPS	TINT	912833XN5	26,406.00	10,789.82	15-Feb-29	0.0000% TINT 2-15-29						
9ILGKU2	STRIPS	TINT	912833XP0	118,031.00	47,255.93	15-Aug-29	0.0000% TINT 08/15/29						
9ILGKU2	STRIPS	TINT	912833XS4	374,562.00	151,775.35	15-May-29	0.0000% TINT 5-15-29						
9ILGKU2	STRIPS	TINT	912833XT2	277,562.00	110,151.23	15-Nov-29	0.0000% TINT 11-15-29						
9ILGKU2	STRIPS	TINT	912833XU9	611,562.00	237,087.49	15-May-30	0.0000% TINT 5-15-30						
9ILKJK0	STRIPS	TINT	912833XX3	7,500.00	2,950.13	15-Feb-30	0.0000% TINT 02-15-30						
9ILKJK0	STRIPS	TINT	912833XY1	7,500.00	2,892.72	15-Aug-30	0.0000% TINT 08-15-30						
9ILKJK0	STRIPS	TINT	912833XZ8	7,500.00	2,833.74	15-Feb-31	0.0000% TINT 02-15-31						
9ILROU2	MBS	FNMA/FHLMC FIX	F00140169	72.00	76.37	1-Mar-09	8.0000% FED. HOME LOAN MTG. CORP. - PC						
9ILROU2	MBS	FNMA/FHLMC FIX	F00160074	5.00	4.87	1-Apr-09	10.0000% FED. HOME LOAN MTG. CORP. - PC						
9ILROU2	MBS	FNMA/FHLMC FIX	F00170060	5.00	5.93	1-Apr-12	16.0000% FEDL HOME LOAN MTG CORP#170060PART/CTF PASS THRU POOL CPN R/MD 16.00	04/01/2012					
9ILROU2	MBS	FNMA/FHLMC FIX	F00170225	3,693.00	3,893.48	1-May-17	8.0000% FED. HOME LOAN MTG. CORP. - PC						
9ILROU2	MBS	FNMA/FHLMC FIX	F00180334	12.00	12.98	1-Oct-09	8.0000% FED. HOME LOAN MTG. CORP. - PC						
9ILROU2	MBS	FNMA/FHLMC FIX	F00181064	411.00	432.88	1-Dec-11	8.0000% FED. HOME LOAN MTG. CORP. - PC						
9ILQ4L0	MBS	FNMA/FHLMC ARM	F001B0392	392.00	385.90	1-Aug-32	5.5340% FHLMC GOLD ARM 30YR						
9ILQ4L0	MBS	FNMA/FHLMC ARM	F001B4109	18,285,470.00	18,260,725.64	1-Jun-38	4.6220% FHLMC GOLD ARM 30YR						
9ILQ4L0	MBS	FNMA/FHLMC ARM	F001G0370	4,696,227.00	4,723,630.93	1-Oct-35	5.0940% FHLMC GOLD ARM 30YR						
9ILQ4L0	MBS	FNMA/FHLMC ARM	F001G0863	9,844,333.00	9,876,218.54	1-Aug-35	4.7570% FHLMC GOLD ARM 30YR						
9ILQ4L0	MBS	FNMA/FHLMC ARM	F001G1293	40,976,971.00	41,105,174.26	1-Nov-36	5.6620% FHLMC GOLD ARM 30YR						
9ILQ4L0	MBS	FNMA/FHLMC ARM	F001J0515	27,445,505.00	27,574,419.18	1-Jul-37	5.7770% FHLMC GOLD ARM 30YR						
9ILQ4L0	MBS	FNMA/FHLMC ARM	F001J0780	2,540,429.00	2,577,899.82	1-Dec-37	5.8090% FHLMC GOLD ARM 30YR						
9ILQ4L0	MBS	FNMA/FHLMC ARM	F001J1749	7,832,654.00	7,921,418.21	1-Jun-37	5.5160% FHLMC GOLD ARM 30YR						
9ILQ4L0	MBS	FNMA/FHLMC ARM	F001J1859	5,905,550.00	5,965,847.85	1-Aug-38	5.2930% FHLMC GOLD ARM 30YR						
9ILROU2	MBS	FNMA/FHLMC FIX	F00282749	1.00	0.84	1-Dec-16	7.5000% FED. HOME LOAN MTG. CORP. - PC						
9ILROU2	MBS	FNMA/FHLMC FIX	F00286777	50.00	53.23	1-Mar-17	7.5000% FED. HOME LOAN MTG. CORP. - PC						
9ILROU2	MBS	FNMA/FHLMC FIX	F00450115	945.00	986.86	1-May-17	7.0000% FHLMC-FHA VA						
9ILQ4L0	MBS	FNMA/FHLMC FIX	F00555156	24,230.00	25,562.94	1-Apr-16	7.5000% FEDL HOME LOAN MTG CORP 555156PART CTF PASS THRU POOL	ISSUE DATE	03/01/1993R/MD	7.50	04/01/2016		
9ILROU2	MBS	FNMA/FHLMC ARM	F00782784	4,470,510.00	4,466,311.18	1-Oct-34	4.3860% FHLMC ARMS						
9ILROU2	MBS	FNMA/FHLMC ARM	F00782935	1,470,172.00	1,478,716.83	1-Dec-34	4.1720% FHLMC ARMS						
9ILROU2	MBS	FNMA/FHLMC ARM	F00783261	28,018,275.00	27,902,229.60	1-May-38	4.4850% FHLMC ARMS						
9ILROU2	MBS	FNMA/FHLMC ARM	F00785952	582,697.00	575,162.72	1-Mar-27	5.6140% FHLMC ARMS						
9ILQ4L0	MBS	FNMA/FHLMC ARM	F00788288	1,183,976.00	1,190,718.37	1-Nov-27	5.7160% FHLMC ARMS						
9ILQ4L0	MBS	FNMA/FHLMC ARM	F00788657	17.00	16.19	1-Sep-31	6.4490% FHLMC - ARM						
9ILQ4L0	MBS	FNMA/FHLMC ARM	F00847720	15,845,851.00	15,880,143.62	1-Mar-37	5.5730% FHLMC ARMS						
9IMORK0	MBS	FNMA/FHLMC FIX	F00A01382	4,769.00	5,221.80	1-May-20	10.0000% GOLD PC 30 YEAR - FHLMC						
9IMORK0	MBS	FNMA/FHLMC FIX	F00A10241	4,879,490.00	4,836,032.42	1-Jun-33	5.0000% GOLD PC 30 YEAR - FHLMC						
9IMORK0	MBS	FNMA/FHLMC FIX	F00A14674	856,618.00	881,743.93	1-Oct-33	6.0000% GOLD PC 30 YEAR - FHLMC						
9IMORK0	MBS	FNMA/FHLMC FIX	F00A15479	3,030,748.00	3,072,462.56	1-Nov-33	5.5000% GOLD PC 30 YEAR - FHLMC						
9IMORK0	MBS	FNMA/FHLMC FIX	F00A16317	785,787.00	818,544.22	1-Apr-31	6.5000% GOLD PC 30YR - FHLMC WAM						
9IMORK0	MBS	FNMA/FHLMC FIX	F00A16517	1,141,155.00	1,130,991.39	1-Dec-33	5.0000% GOLD PC 30 YEAR - FHLMC						
9IMORK0	MBS	FNMA/FHLMC FIX	F00A16728	220,699.00	223,737.03	1-Dec-33	5.5000% GOLD PC 30 YEAR - FHLMC						
9IMORK0	MBS	FNMA/FHLMC FIX	F00A17753	201,648.00	204,423.66	1-Dec-33	5.5000% GOLD PC 30 YEAR - FHLMC						
9IMORK0	MBS	FNMA/FHLMC FIX	F00A17868	64,491.00	59,021.65	1-Nov-33	3.5000% GOLD PC 30 YEAR - FHLMC						
9IMORK0	MBS	FNMA/FHLMC FIX	F00A23563	3,495.00	3,375.53	1-Jun-34	4.5000% GOLD PC 30 YEAR - FHLMC						
9IMORK0	MBS	FNMA/FHLMC FIX	F00A24156	354,307.00	369,076.76	1-Oct-31	6.5000% GOLD PC 30YR - FHLMC WAM						
9IMORK0	MBS	FNMA/FHLMC FIX	F00A24185	211,813.00	219,575.37	1-Jul-34	6.5000% GOLD PC 30 YEAR - FHLMC						
9IMORK0	MBS	FNMA/FHLMC FIX	F00A29165	138,207.00	142,160.16	1-Dec-34	6.0000% GOLD PC 30 YEAR - FHLMC						
9IMORK0	MBS	FNMA/FHLMC FIX	F00A30972	983,537.00	1,024,538.05	1-Jan-35	6.5000% GOLD PC 30YR - FHLMC WAM						
9IMORK0	MBS	FNMA/FHLMC FIX	F00A32200	10,414.00	10,056.29	1-Apr-35	4.5000% GOLD PC 30 YEAR - FHLMC						
9IMORK0	MBS	FNMA/FHLMC FIX	F00A37328	180,667.00	179,812.85	1-Sep-35	5.0000% GOLD PC 30 YEAR - FHLMC						
9IMORK0	MBS	FNMA/FHLMC FIX	F00A37760	654,027.00	648,201.94	1-Sep-35	5.0000% GOLD PC 30 YEAR - FHLMC						
9IMORK0	MBS	FNMA/FHLMC FIX	F00A38676	38,832,162.00	39,224,124.13	1-Oct-35	5.5000% GOLD PC 30YR - FHLMC WAM						
9IMORK0	MBS	FNMA/FHLMC FIX	F00A38676	28,500,767.00	28,788,447.06	1-Oct-35	5.5000% GOLD PC 30YR - FHLMC WAM						
9IMORK0	MBS	FNMA/FHLMC FIX	F00A39334	791,773.00	784,721.15	1-Sep-35	5.0000% GOLD PC 30 YEAR - FHLMC						
9ILUGT0	MBS	FNMA/FHLMC FIX	F00A41142	646,070.00	660,223.40	1-Jan-36	6.0000% GOLD PC 30 YEAR - FHLMC						
9ILUGT0	MBS	FNMA/FHLMC FIX	F00A42714	9,168,744.00	9,369,597.29	1-Feb-36	6.0000% GOLD PC 30 YEAR - FHLMC						
9ILUGT0	MBS	FNMA/FHLMC FIX	F00A43076	132,960.00	135,872.43	1-Feb-36	6.0000% GOLD PC 30 YEAR - FHLMC						
9ILUGT0	MBS	FNMA/FHLMC FIX	F00A44445	309,111.00	311,796.78	1-Apr-36	5.5000% GOLD PC 30 YEAR - FHLMC						
9ILUGT0	MBS	FNMA/FHLMC FIX	F00A45789	2,908,363.00	3,051,690.71	1-May-35	7.0000% GOLD PC 30 YEAR - FHLMC						
9ILUGT0	MBS	FNMA/FHLMC FIX	F00A46044	69,624.00	69,295.38	1-Jul-35	5.0000% GOLD PC 30 YEAR - FHLMC						
9ILUGT0	MBS	FNMA/FHLMC FIX	F00A46049	25,611.00	25,489.81	1-Jul-35	5.0000% GOLD PC 30 YEAR - FHLMC						
9ILUGT0	MBS	FNMA/FHLMC FIX	F00A46629	130,392.00	129,775.85	1-Aug-35	5.0000% GOLD PC 30 YEAR - FHLMC						
9ILUGT0	MBS	FNMA/FHLMC FIX	F00A47779	19,097.00	19,281.19	1-Sep-35	5.5000% GOLD PC 30YR-(PUERTO RICO)						
9ILUGT0	MBS	FNMA/FHLMC FIX	F00A51225	3,917,487.00	4,003,304.90	1-Aug-36	6.0000% GOLD PC 30 YEAR - FHLMC						
9ILUGT0	MBS	FNMA/FHLMC FIX	F00A51543	1,357,723.00	1,400,746.22	1-Aug-36	6.5000% GOLD PC 30 YEAR - FHLMC						

91UGT0	MBS	FNMA/FHLMC FIX	F00A54224	40,066.00	40,943.38	1-Nov-36	6.0000% GOLD PC 30 YEAR - FHLMC
91UGT0	MBS	FNMA/FHLMC FIX	F00A54426	2,354.00	2,469.55	1-Mar-36	7.0000% GOLD PC 30 YEAR - FHLMC
91UGT0	MBS	FNMA/FHLMC FIX	F00A54914	8,613,599.00	9,087,346.69	1-Sep-36	7.5000% GOLD PC 30 YEAR - FHLMC
91UGT0	MBS	FNMA/FHLMC FIX	F00A57633	987,250.00	1,008,876.62	1-Feb-37	6.0000% GOLD PC 30 YEAR - FHLMC
91UGT0	MBS	FNMA/FHLMC FIX	F00A58186	911,229.00	919,145.27	1-Mar-37	5.5000% GOLD PC 30 YEAR - FHLMC
91UGT0	MBS	FNMA/FHLMC FIX	F00A61631	2,478,667.00	2,600,818.57	1-Oct-28	7.0000% GOLD PC 30 YEAR - FHLMC
91UGT0	MBS	FNMA/FHLMC FIX	F00A61705	938,790.00	946,946.02	1-Jun-37	5.5000% GOLD PC 30 YEAR - FHLMC
91UGT0	MBS	FNMA/FHLMC FIX	F00A63078	911,985.00	938,075.75	1-Jul-37	6.0000% GOLD PC 30 YEAR - FHLMC
91UGT0	MBS	FNMA/FHLMC FIX	F00A64760	462,172.00	472,296.41	1-Jul-37	6.0000% GOLD PC 30 YEAR - FHLMC
91UGT0	MBS	FNMA/FHLMC FIX	F00A64865	875,482.00	894,660.38	1-Aug-37	6.0000% GOLD PC 30 YEAR - FHLMC
91UGT0	MBS	FNMA/FHLMC FIX	F00A65832	1,173,956.00	1,199,673.44	1-Sep-37	6.0000% GOLD PC 30 YEAR - FHLMC
91UGT0	MBS	FNMA/FHLMC FIX	F00A66897	2,886,055.00	3,044,788.17	1-Oct-37	7.5000% GOLD PC 30 YEAR - FHLMC
91UGT0	MBS	FNMA/FHLMC FIX	F00A66901	1,348,734.00	1,423,040.70	1-Oct-37	8.0000% GOLD PC 30 YEAR - FHLMC
91UGT0	MBS	FNMA/FHLMC FIX	F00A66977	1,204,574.00	1,270,825.93	1-Oct-37	7.5000% GOLD PC 30 YEAR - FHLMC
91UGT0	MBS	FNMA/FHLMC FIX	F00A67468	485,801.00	512,520.06	1-Nov-37	7.5000% GOLD PC 30 YEAR - FHLMC
91UGT0	MBS	FNMA/FHLMC FIX	F00A68579	2,226,368.00	2,275,139.77	1-Nov-37	6.0000% GOLD PC 30 YEAR - FHLMC
91UGT0	MBS	FNMA/FHLMC FIX	F00A68583	473,009.00	483,371.19	1-Nov-37	6.0000% GOLD PC 30 YEAR - FHLMC
91UGT0	MBS	FNMA/FHLMC FIX	F00A68790	998,034.00	1,019,897.39	1-Aug-37	6.0000% GOLD PC 30 YEAR - FHLMC
91UGT0	MBS	FNMA/FHLMC FIX	F00A68949	941,211.00	961,829.56	1-Nov-37	6.0000% GOLD PC 30 YEAR - FHLMC
91UGT0	MBS	FNMA/FHLMC FIX	F00A69056	337,231.00	355,778.48	1-Dec-37	7.5000% GOLD PC 30 YEAR - FHLMC
91UGT0	MBS	FNMA/FHLMC FIX	F00A69510	468,763.00	479,032.32	1-Dec-37	6.0000% GOLD PC 30 YEAR - FHLMC
91UGT0	MBS	FNMA/FHLMC FIX	F00A69694	1,387,492.00	1,399,545.96	1-Dec-37	5.5000% GOLD PC 30 YEAR - FHLMC
91UGT0	MBS	FNMA/FHLMC FIX	F00A69789	1,293,575.00	1,342,860.56	1-Dec-37	6.5000% GOLD PC 30 YEAR - FHLMC
91UGT0	MBS	FNMA/FHLMC FIX	F00A69836	1,468,808.00	1,549,592.96	1-Nov-37	7.5000% GOLD PC 30 YEAR - FHLMC
91UGT0	MBS	FNMA/FHLMC FIX	F00A69837	768,994.00	811,288.57	1-Nov-37	7.5000% GOLD PC 30 YEAR - FHLMC
91UGT0	MBS	FNMA/FHLMC FIX	F00A70438	180,163.00	190,071.96	1-Aug-37	7.5000% GOLD PC 30 YEAR - FHLMC
91UGT0	MBS	FNMA/FHLMC FIX	F00A70542	33,066.00	34,361.67	1-Dec-37	6.5000% GOLD PC 30YR-FHLMC (LOW LOANS)
91UGT0	MBS	FNMA/FHLMC FIX	F00A70595	2,499,117.00	2,636,568.72	1-Dec-37	7.5000% GOLD PC 30 YEAR - FHLMC
91UGT0	MBS	FNMA/FHLMC FIX	F00A71576	2,134,377.00	2,215,696.86	1-Jan-38	6.5000% GOLD PC 30 YEAR - FHLMC
91UGT0	MBS	FNMA/FHLMC FIX	F00A73033	1,088,652.00	1,079,976.82	1-Jan-33	5.0000% GOLD PC 25 YEAR - FHLMC
91UGT0	MBS	FNMA/FHLMC FIX	F00A73171	2,585,314.00	2,564,712.61	1-Feb-33	5.0000% GOLD PC 25 YEAR - FHLMC
91UGT0	MBS	FNMA/FHLMC FIX	F00A73251	1,726,198.00	1,825,238.19	1-Feb-38	8.5000% GOLD PC 30 YEAR - FHLMC
91UGT0	MBS	FNMA/FHLMC FIX	F00A73379	1,889,021.00	1,958,250.62	1-Feb-38	6.5000% GOLD PC 30 YEAR - FHLMC
91UGT0	MBS	FNMA/FHLMC FIX	F00A73418	1,203,883.00	1,248,003.34	1-Feb-38	6.5000% GOLD PC 30 YEAR - FHLMC
91UGT0	MBS	FNMA/FHLMC FIX	F00A73871	944,109.00	911,713.90	1-Mar-38	4.5000% GOLD PC 30 YEAR - FHLMC
91UGT0	MBS	FNMA/FHLMC FIX	F00A74117	2,249,804.00	2,332,255.85	1-Feb-38	6.5000% GOLD PC 30 YEAR - FHLMC
91UGT0	MBS	FNMA/FHLMC FIX	F00A74142	3,042,260.00	3,161,478.75	1-Feb-38	6.5000% GOLD PC 30YR-FHLMC (LOW LOANS)
91UGT0	MBS	FNMA/FHLMC FIX	F00A74193	2,694,512.00	2,756,906.50	1-Feb-38	6.0000% IO/20YEAR AM POOL
91UGT0	MBS	FNMA/FHLMC FIX	F00A74194	4,411,278.00	4,513,427.11	1-Feb-38	6.0000% IO/20YEAR AM POOL
91UGT0	MBS	FNMA/FHLMC FIX	F00A74195	2,388,310.00	2,443,613.80	1-Feb-38	6.0000% IO/20YEAR AM POOL
91UGT0	MBS	FNMA/FHLMC FIX	F00A74210	256,351.00	270,449.99	1-Feb-38	7.5000% GOLD PC 30 YEAR - FHLMC
91UGT0	MBS	FNMA/FHLMC FIX	F00A74971	1,351,781.00	1,426,129.31	1-Mar-38	7.5000% GOLD PC 30 YEAR - FHLMC
91UGT0	MBS	FNMA/FHLMC FIX	F00A75216	3,925,387.00	3,890,426.20	1-Apr-38	5.0000% GOLD PC 30 YEAR - FHLMC
91UGT0	MBS	FNMA/FHLMC FIX	F00A75513	3,967,893.00	4,081,410.46	1-Apr-38	6.0000% GOLD PC 30 YEAR - FHLMC
91UGT0	MBS	FNMA/FHLMC FIX	F00A75931	671,776.00	704,882.20	1-Apr-38	7.0000% GOLD PC 30 YEAR - FHLMC
91UGT0	MBS	FNMA/FHLMC FIX	F00A76494	2,849.00	2,750.99	1-May-38	4.5000% GOLD PC 30 YEAR - FHLMC
91UGT0	MBS	FNMA/FHLMC FIX	F00A76657	2,253,847.00	2,364,919.40	1-Apr-38	7.0000% GOLD PC 30 YEAR - FHLMC
91UGT0	MBS	FNMA/FHLMC FIX	F00A76861	1,563,509.00	1,624,779.43	1-May-38	6.5000% GOLD PC 30YR-FHLMC (LOW LOANS)
91UGT0	MBS	FNMA/FHLMC FIX	F00A76865	2,682,250.00	2,837,904.83	1-May-38	7.0000% GOLD PC 30YR-FHLMC (LOW LOANS)
91UGT0	MBS	FNMA/FHLMC FIX	F00A76866	1,850,440.00	1,957,823.00	1-May-38	7.0000% GOLD PC 30YR-FHLMC (LOW LOANS)
91UGT0	MBS	FNMA/FHLMC FIX	F00A76944	5,746,951.00	6,030,168.09	1-May-38	7.0000% GOLD PC 30 YEAR - FHLMC
91UGT0	MBS	FNMA/FHLMC FIX	F00A77125	398,551.00	396,573.92	1-May-38	5.0000% GOLD PC 30 YEAR - FHLMC
91UGT0	MBS	FNMA/FHLMC FIX	F00A77149	4,605,066.00	4,872,303.77	1-May-38	7.0000% GOLD PC 30YR-FHLMC (LOW LOANS)
91UGT0	MBS	FNMA/FHLMC FIX	F00A77150	1,739,248.00	1,840,178.38	1-May-38	7.0000% GOLD PC 30YR-FHLMC (LOW LOANS)
91UGT0	MBS	FNMA/FHLMC FIX	F00A77151	4,293,058.00	4,542,189.13	1-May-38	7.0000% GOLD PC 30YR-FHLMC (LOW LOANS)
91UGT0	MBS	FNMA/FHLMC FIX	F00A77152	2,576,655.00	2,726,181.95	1-May-38	7.0000% GOLD PC 30YR-FHLMC (LOW LOANS)
91UGT0	MBS	FNMA/FHLMC FIX	F00A77168	2,108,224.00	2,227,273.25	1-May-38	7.0000% MID LOAN FREDDIE MAC 30 YR
91UGT0	MBS	FNMA/FHLMC FIX	F00A77169	3,203,289.00	3,384,174.72	1-May-38	7.0000% MID LOAN FREDDIE MAC 30 YR
91UGT0	MBS	FNMA/FHLMC FIX	F00A77170	2,480,785.00	2,620,872.31	1-May-38	7.0000% MID LOAN FREDDIE MAC 30 YR
91UGT0	MBS	FNMA/FHLMC FIX	F00A77183	14,552,296.00	15,107,477.81	1-May-38	6.5000% GOLD PC 30 YEAR - FHLMC
91UGT0	MBS	FNMA/FHLMC FIX	F00A77511	1,585,949.00	1,675,505.66	1-May-38	7.0000% MID LOAN FREDDIE MAC 30 YR
91UGT0	MBS	FNMA/FHLMC FIX	F00A77880	3,253,404.00	3,380,896.71	1-Jun-38	6.5000% GOLD PC 30YR-FHLMC (LOW LOANS)
91UGT0	MBS	FNMA/FHLMC FIX	F00A77882	3,117,798.00	3,239,976.97	1-Jun-38	6.5000% GOLD PC 30YR-FHLMC (LOW LOANS)
91UGT0	MBS	FNMA/FHLMC FIX	F00A78308	6,667,508.00	6,921,878.46	1-Nov-37	6.5000% GOLD PC 30 YEAR - FHLMC
91UGT0	MBS	FNMA/FHLMC FIX	F00A78577	7,608,344.00	7,674,441.17	1-Jun-38	5.5000% GOLD PC 30 YEAR - FHLMC
91UGT0	MBS	FNMA/FHLMC FIX	F00A78589	2,678,180.00	2,825,480.19	1-Jun-38	7.5000% GOLD PC 30 YEAR - FHLMC
91UGT0	MBS	FNMA/FHLMC FIX	F00A78767	3,784,617.00	3,904,542.28	1-Jun-38	6.5000% GOLD PC 30 YEAR - FHLMC
91UGT0	MBS	FNMA/FHLMC FIX	F00A78780	216,565.00	227,237.95	1-Jun-38	7.0000% GOLD PC 30 YEAR - FHLMC
91UGT0	MBS	FNMA/FHLMC FIX	F00A78814	3,874,227.00	4,099,053.21	1-Jun-38	7.0000% GOLD PC 30YR-FHLMC (LOW LOANS)
91UGT0	MBS	FNMA/FHLMC FIX	F00A78865	36,781,515.00	37,101,054.41	1-Jul-38	5.5000% GOLD PC 30 YEAR - FHLMC
91UGT0	MBS	FNMA/FHLMC FIX	F00A79010	3,342,162.00	3,469,668.47	1-Jul-38	6.5000% GOLD PC 30 YEAR - FHLMC
91UGT0	MBS	FNMA/FHLMC FIX	F00A79579	22,316,271.00	23,030,391.51	1-Jul-38	6.5000% GOLD PC 30 YEAR - FHLMC

9ILUGT0	MBS	FNMA/FHLMC FIX	F00A79795	14,037,890.00	14,487,102.27	1-Jul-38	6.5000% GOLD PC 30 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00A79831	2,205,249.00	2,313,926.66	1-Jul-38	7.0000% GOLD PC 30 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00A79967	798,421.00	815,911.78	1-Aug-38	6.0000% GOLD PC 30 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00A80376	29,790,669.00	30,049,475.46	1-Dec-36	5.5000% GOLD PC 30 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00A80677	111,659.00	117,161.28	1-Aug-38	7.0000% GOLD PC 30 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00A80840	902,530.00	931,129.06	1-Aug-38	6.5000% GOLD PC 30 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00A80909	56,961.00	58,765.49	1-Aug-38	6.5000% GOLD PC 30 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00A81074	316,307.00	323,236.44	1-Aug-38	6.0000% GOLD PC 30 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00A81144	49,304,696.00	50,882,446.27	1-Aug-38	6.5000% GOLD PC 30 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00A81144	11,221,169.00	11,580,246.39	1-Aug-38	6.5000% GOLD PC 30 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00A81492	30,665.00	30,931.40	1-Aug-38	5.5000% GOLD PC 30 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00A88839	9,050,442.00	8,969,836.26	1-Jun-37	5.0000% GOLD PC 30 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00A88840	3,408,807.00	3,438,420.95	1-Jan-38	5.5000% GOLD PC 30 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00B10920	7,596.00	7,558.56	1-Nov-18	5.0000% GOLD PC 30 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00B11087	6,698.00	6,931.81	1-Apr-09	6.5000% GOLD PC 15 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00B11157	127,073.00	131,516.76	1-May-16	6.5000% GOLD PC 15 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00B11812	121,610.00	118,736.86	1-Jan-19	4.0000% GOLD PC 15 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00B14976	10,694,883.00	10,763,229.50	1-Jun-19	4.5000% FHLMC GOLD - SEASONED 15 YR
9IMORK0	MBS	FNMA/FHLMC FIX	F00B16402	195,526.00	199,233.70	1-Sep-19	5.5000% GOLD PC 15 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00B17181	4,402.00	4,485.89	1-Nov-19	5.5000% GOLD PC 15 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00B17381	9,776.00	9,961.23	1-Dec-19	5.5000% GOLD PC 15 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00C00290	28,456.00	29,641.87	1-Jan-24	6.5000% GOLD PC 30YR - FHLMC WAM
9IMORK0	MBS	FNMA/FHLMC FIX	F00C00601	3,812.00	3,971.03	1-Apr-28	6.5000% GOLD PC 30YR - FHLMC WAM
9IMORK0	MBS	FNMA/FHLMC FIX	F00C00643	98,517.00	102,624.33	1-Aug-28	6.5000% GOLD PC 30YR - FHLMC WAM
9IMORK0	MBS	FNMA/FHLMC FIX	F00C00689	80,215.00	83,558.61	1-Dec-28	6.5000% GOLD PC 30YR - FHLMC WAM
9IMORK0	MBS	FNMA/FHLMC FIX	F00C00712	140,178.00	146,021.73	1-Feb-29	6.5000% GOLD PC 30YR - FHLMC WAM
9IMORK0	MBS	FNMA/FHLMC FIX	F00C00765	153.00	160.64	1-May-29	7.0000% GOLD PC 30 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00C00785	407,681.00	420,598.90	1-Jun-29	6.5000% GOLD PC 30 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00C00835	44,249.00	46,093.98	1-Jul-29	6.5000% GOLD PC 30YR - FHLMC WAM
9IMORK0	MBS	FNMA/FHLMC FIX	F00C00896	3,425.00	3,613.64	1-Dec-29	7.5000% GOLD PC 30 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00C00910	10,029.00	10,580.30	1-Jan-30	7.5000% GOLD PC 30 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00C01086	89,502.00	94,424.97	1-Nov-30	7.5000% GOLD PC 30 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00C01286	4,241,627.00	4,367,186.22	1-Jan-32	6.0000% GOLD PC 30 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00C01292	58,909.00	60,652.79	1-Feb-32	6.0000% GOLD PC 30 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00C01410	7,451,159.00	7,671,724.95	1-Oct-32	6.0000% GOLD PC 30 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00C01410	4,511,106.00	4,644,641.80	1-Oct-32	6.0000% GOLD PC 30 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00C01435	9,118,694.00	9,388,621.08	1-Dec-32	6.0000% GOLD PC 30 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00C01435	2,649,682.00	2,728,116.41	1-Dec-32	6.0000% GOLD PC 30 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00C01622	2,616,479.00	2,593,176.00	1-Sep-33	5.0000% GOLD PC 30 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00C01647	14,552.00	14,052.53	1-Oct-33	4.5000% GOLD PC 30 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00C01726	9,394,854.00	9,600,660.28	1-Dec-33	6.0000% GOLD PC 30 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00C01811	4,788,377.00	4,745,730.21	1-Apr-34	5.0000% GOLD PC 30 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00C01847	133,783.00	135,395.65	1-Jun-34	5.5000% GOLD PC 30 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00C12267	4,916.00	5,120.47	1-Jul-28	6.5000% GOLD PC 30YR - FHLMC WAM
9IMORK0	MBS	FNMA/FHLMC FIX	F00C17148	524,901.00	557,494.52	1-Oct-28	7.0000% GOLD PC 30 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00C26039	8,897.00	9,267.46	1-May-29	6.5000% GOLD PC 30YR - FHLMC WAM
9IMORK0	MBS	FNMA/FHLMC FIX	F00C41019	269.00	283.44	1-Aug-30	8.0000% GOLD PC 30 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00C46812	566.00	597.18	1-Jan-31	7.5000% GOLD PC 30 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00C55783	104,568.00	108,927.05	1-Jan-29	6.5000% GOLD PC 30YR - FHLMC WAM
9IM1MR0	MBS	FNMA/FHLMC FIX	F00C59271	53.00	55.43	1-Oct-31	7.0000% GOLD PC 30 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00C61530	275,715.00	283,876.72	1-Dec-31	6.0000% GOLD PC 30 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00C63750	4,849,591.00	4,993,146.47	1-Feb-32	6.0000% GOLD PC 30 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00C63750	2,706,686.00	2,786,807.76	1-Feb-32	6.0000% GOLD PC 30 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00C63851	127,995.00	131,783.38	1-Jan-32	6.0000% GOLD PC 30 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00C63857	315,873.00	325,222.93	1-Jan-32	6.0000% GOLD PC 30 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00C63982	112,186.00	115,506.67	1-Feb-32	6.0000% GOLD PC 30 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00C63989	316,432.00	336,080.58	1-Feb-32	7.0000% GOLD PC 30 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00C64672	1,134,529.00	1,181,824.43	1-Mar-32	6.5000% GOLD PC 30YR - FHLMC WAM
9ILUGT0	MBS	FNMA/FHLMC FIX	F00C65764	814,001.00	864,545.36	1-Apr-32	7.0000% GOLD PC 30 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00C65975	39,210.00	41,644.25	1-Apr-32	7.0000% GOLD PC 30 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00C66758	87,041.00	90,669.31	1-May-32	6.5000% GOLD PC 30YR - FHLMC WAM
9ILUGT0	MBS	FNMA/FHLMC FIX	F00C66875	671,845.00	713,562.55	1-May-32	7.0000% GOLD PC 30 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00C67115	207,472.00	213,613.16	1-May-32	6.0000% GOLD PC 30 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00C67157	143,684.00	152,606.06	1-May-32	7.0000% GOLD PC 30 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00C67974	215,309.00	228,678.12	1-Mar-32	7.0000% GOLD PC 30 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00C68001	39,860.00	42,335.31	1-Jun-32	7.0000% GOLD PC 30 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00C68955	127,830.00	135,766.96	1-Jul-32	7.0000% GOLD PC 30 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00C69803	72,789.00	75,822.94	1-Jul-32	6.5000% GOLD PC 30YR - FHLMC WAM
9ILUGT0	MBS	FNMA/FHLMC FIX	F00C70750	699,664.00	720,186.48	1-Sep-32	6.0000% GOLD PC 30 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00C71038	278,576.00	293,898.13	1-Sep-32	7.5000% GOLD PC 30 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00C73339	4,419,329.00	4,550,148.37	1-Nov-32	6.0000% GOLD PC 30 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00C74178	7,789,847.00	8,020,439.16	1-Dec-32	6.0000% GOLD PC 30 YEAR - FHLMC

9ILUGT0	MBS	FNMA/FHLMC FIX	F00C74178	7,789,847.00	8,020,439.16	1-Dec-32	6.0000% GOLD PC 30 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00C74178	2,492,751.00	2,566,540.53	1-Dec-32	6.0000% GOLD PC 30 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00C74246	7,447,764.00	7,668,228.94	1-Dec-32	6.0000% GOLD PC 30 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00C74246	7,447,764.00	7,668,228.94	1-Dec-32	6.0000% GOLD PC 30 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00C74246	364,225.00	375,007.07	1-Dec-32	6.0000% GOLD PC 30 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00C74784	394,440.00	416,170.83	1-Jul-27	8.0000% GOLD PC 30 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00C74795	5,570,368.00	5,735,259.25	1-Dec-32	6.0000% GOLD PC 30 YEAR - FHLMC
9IM1MR0	MBS	FNMA/FHLMC FIX	F00C90028	47,175.00	49,002.02	1-Sep-13	6.5000% GOLD PC 30 YEAR - FHLMC
9IM1MR0	MBS	FNMA/FHLMC FIX	F00C90041	11,903.00	12,310.00	1-Nov-13	6.5000% GOLD PC 20 YEAR - FHLMC
9IM1MR0	MBS	FNMA/FHLMC FIX	F00C90131	24,906.00	25,757.69	1-Mar-16	6.5000% GOLD PC 20 YEAR - FHLMC
9IM1MR0	MBS	FNMA/FHLMC FIX	F00C90194	20,011.00	20,695.10	1-Oct-17	6.5000% GOLD PC 20 YEAR - FHLMC
9IM1MR0	MBS	FNMA/FHLMC FIX	F00C90231	144,562.00	148,270.47	1-Sep-18	6.0000% GOLD PC 20 YEAR - FHLMC
9IM1MR0	MBS	FNMA/FHLMC FIX	F00C90234	110,786.00	113,628.66	1-Oct-18	6.0000% GOLD PC 20 YEAR - FHLMC
9IM1MR0	MBS	FNMA/FHLMC FIX	F00C90235	148,616.00	153,697.00	1-Oct-18	6.5000% GOLD PC 20 YEAR - FHLMC
9IM1MR0	MBS	FNMA/FHLMC FIX	F00C90241	44,836.00	46,368.76	1-Dec-18	6.5000% GOLD PC 20 YEAR - FHLMC
9IM1MR0	MBS	FNMA/FHLMC FIX	F00C90246	194,013.00	198,990.65	1-Jan-19	6.0000% GOLD PC 20 YEAR - FHLMC
9IM1MR0	MBS	FNMA/FHLMC FIX	F00C90247	20,940.00	21,655.73	1-Jan-19	6.5000% GOLD PC 20 YEAR - FHLMC
9IM1MR0	MBS	FNMA/FHLMC FIX	F00C90290	193,152.00	202,852.01	1-Aug-19	7.0000% GOLD PC 20 YEAR - FHLMC
9IM1MR0	MBS	FNMA/FHLMC FIX	F00C90368	94,523.00	99,775.26	1-Oct-20	8.0000% GOLD PC 20 YEAR - FHLMC
9IM1MR0	MBS	FNMA/FHLMC FIX	F00C90382	26,914.00	28,409.26	1-Nov-20	8.0000% GOLD PC 20 YEAR - FHLMC
9IM1MR0	MBS	FNMA/FHLMC FIX	F00C90398	12,317.00	12,737.69	1-Nov-20	6.5000% GOLD PC 20 YEAR - FHLMC
9IM1MR0	MBS	FNMA/FHLMC FIX	F00C90439	103,896.00	109,015.81	1-Apr-21	7.0000% GOLD PC 20 YEAR - FHLMC
9IM1MR0	MBS	FNMA/FHLMC FIX	F00C90551	332,247.00	343,605.32	1-May-22	6.5000% GOLD PC 20 YEAR - FHLMC
9IM1MR0	MBS	FNMA/FHLMC FIX	F00C90561	356,323.00	368,504.73	1-Jul-22	6.5000% GOLD PC 20 YEAR - FHLMC
9IM1MR0	MBS	FNMA/FHLMC FIX	F00C90589	179,991.00	184,609.09	1-Nov-22	6.0000% GOLD PC 20 YEAR - FHLMC
9IM1MR0	MBS	FNMA/FHLMC FIX	F00C90597	56,106.00	56,593.69	1-Dec-22	5.5000% GOLD PC 30 YEAR - FHLMC
9IM1MR0	MBS	FNMA/FHLMC FIX	F00C90606	1,472,886.00	1,493,966.58	1-Jan-23	5.5000% GOLD PC 20 YEAR - FHLMC
9IM1MR0	MBS	FNMA/FHLMC FIX	F00C90613	290,955.00	290,363.63	1-Jan-23	5.0000% GOLD PC 20 YEAR - FHLMC
9IM1MR0	MBS	FNMA/FHLMC FIX	F00C90632	131,242.00	135,729.12	1-Dec-22	6.5000% GOLD PC 20 YEAR - FHLMC
9IM1MR0	MBS	FNMA/FHLMC FIX	F00C90683	212,899.00	212,466.14	1-Jun-23	5.0000% GOLD PC 20 YEAR - FHLMC
9IM1MR0	MBS	FNMA/FHLMC FIX	F00C90839	336,710.00	348,221.47	1-Mar-24	6.5000% GOLD PC 20 YEAR - FHLMC
9IM1MR0	MBS	FNMA/FHLMC FIX	F00C90857	576,468.00	596,176.22	1-Jul-24	6.5000% GOLD PC 20 YEAR - FHLMC
9IM1MR0	MBS	FNMA/FHLMC FIX	F00C90869	41,404.00	43,006.62	1-Sep-24	6.5000% GOLD PC 20 YEAR - FHLMC
9IM1MR0	MBS	FNMA/FHLMC FIX	F00C90896	49,167.00	51,071.19	1-Feb-25	6.5000% GOLD PC 20 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00C90906	65,866.00	68,416.04	1-Apr-25	6.5000% GOLD PC 20 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00C90976	371,371.00	376,686.61	1-Jun-26	5.5000% GOLD PC 20 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00C91034	79,180.00	81,211.23	1-Jun-27	6.0000% GOLD PC 20 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00C91036	28,609.00	29,716.90	1-Apr-27	6.5000% GOLD PC 20 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00C91056	375,470.00	394,325.39	1-Jun-27	7.0000% GOLD PC 20 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00C91096	58,329.00	61,257.82	1-Aug-27	7.0000% GOLD PC 20 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00C91104	497,872.00	522,407.62	1-Sep-27	7.0000% GOLD PC 30 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00C91121	794,689.00	834,596.96	1-Oct-27	7.0000% GOLD PC 20 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00C91175	11,996,818.00	11,972,449.53	1-May-28	5.0000% GOLD PC 20 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00C91177	553,511.00	540,399.95	1-Mar-28	4.5000% GOLD PC 20 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00C91182	3,017,981.00	3,095,410.64	1-Mar-28	6.0000% GOLD PC 20 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00C91184	6,439,647.00	6,604,864.02	1-Apr-28	6.0000% GOLD PC 20 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00C91186	49,501,864.00	49,401,313.34	1-Jun-28	5.0000% GOLD PC 20 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00C91186	3,137,671.00	3,131,297.31	1-Jun-28	5.0000% GOLD PC 20 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00C91196	1,503,957.00	1,468,331.87	1-May-28	4.5000% GOLD PC 20 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00C91199	13,895,815.00	14,252,329.89	1-Jun-28	6.0000% GOLD PC 20 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00C91207	6,950,909.00	7,050,393.89	1-Sep-28	5.5000% GOLD PC 20 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00C91211	9,577,888.00	9,823,620.23	1-Aug-28	6.0000% GOLD PC 20 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00C91215	11,325,367.00	11,712,553.00	1-Aug-28	6.5000% GOLD PC 20 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00C91216	5,000,000.00	5,128,281.25	1-Sep-28	6.0000% GOLD PC 20 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00C91220	1,244,163.00	1,241,635.79	1-Sep-28	5.0000% GOLD PC 20 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00D64246	4,823.00	5,024.39	1-Oct-25	6.5000% GOLD PC 30YR - FHLMC WAM
9ILUGT0	MBS	FNMA/FHLMC FIX	F00D65771	111,228.00	117,345.34	1-Nov-25	7.5000% GOLD PC 30 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00D83122	1,186.00	1,251.83	1-Oct-27	8.0000% GOLD PC 30 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00D94599	9,411.00	9,883.20	1-Apr-21	7.0000% GOLD PC 20 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00D94666	24,807.00	25,655.15	1-Jun-21	6.5000% GOLD PC 20 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00D94834	7,814.00	8,080.84	1-Apr-21	6.5000% GOLD PC 20 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00D95464	24,449.00	25,076.31	1-Jun-22	6.0000% GOLD PC 20 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00D96302	189,512.00	194,374.55	1-Oct-23	6.0000% GOLD PC 20 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00D97055	97,096.00	100,855.88	1-Aug-26	6.5000% GOLD PC 20 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00D97461	1,061,232.00	1,088,459.74	1-Nov-27	6.0000% GOLD PC 20 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00D97579	1,960,459.00	1,988,518.27	1-Jan-28	5.5000% GOLD PC 20 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00D97765	1,150,435.00	1,166,900.68	1-May-28	5.5000% GOLD PC 20 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00D97848	5,194,274.00	5,183,723.50	1-May-28	5.0000% GOLD PC 20 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00D97849	49,494,024.00	49,393,489.26	1-May-28	5.0000% GOLD PC 20 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00D97849	11,720,219.00	11,696,411.85	1-May-28	5.0000% GOLD PC 20 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00D97911	2,018,812.00	2,014,711.38	1-Jul-28	5.0000% GOLD PC 20 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00D97912	1,409,316.00	1,429,486.99	1-Jul-28	5.5000% GOLD PC 20 YEAR - FHLMC



9ILUGT0	MBS	FNMA/FHLMC FIX	F00D97913	2,997,278.00	2,991,189.46	1-Jul-28	5.0000% GOLD PC 20 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00D97914	1,408,759.00	1,428,921.86	1-Jun-28	5.5000% GOLD PC 20 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00E00286	1,846.00	1,885.58	1-Feb-09	7.0000% GOLD PC 15 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00E00345	6,438.00	6,605.49	1-Oct-09	8.0000% GOLD PC 15 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00E00376	1,761.00	1,806.77	1-Jun-10	8.0000% GOLD PC 15 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00E00385	5,531.00	5,675.33	1-Jul-10	8.0000% GOLD PC 15 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00E00392	59,011.00	61,074.41	1-Sep-10	6.5000% GOLD PC 15 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00E00419	63,189.00	65,398.97	1-Feb-11	6.5000% GOLD PC 15 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00E00426	369,918.00	382,853.05	1-Apr-11	6.5000% GOLD PC 15 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00E00462	3,544.00	3,667.94	1-Nov-11	6.5000% GOLD PC 15 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00E00484	351,675.00	363,972.29	1-May-12	6.5000% GOLD PC 15 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00E00489	12,199.00	12,459.90	1-Jun-12	7.0000% GOLD PC 15 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00E00499	282,206.00	288,242.34	1-Aug-12	7.0000% GOLD PC 15 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00E00542	165,752.00	171,547.79	1-Apr-13	6.5000% GOLD PC 15 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00E00614	252,437.00	259,978.28	1-Sep-13	8.5000% GOLD PC 15 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00E00656	269,700.00	277,757.28	1-Jan-14	8.5000% GOLD PC 15 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00E00678	2,253.00	2,331.87	1-Jun-14	6.5000% GOLD PC 15 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00E00693	1,695.00	1,745.27	1-Mar-14	8.5000% GOLD PC 15 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00E00742	128,530.00	132,369.57	1-Jun-14	8.5000% GOLD PC 15 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00E00762	41,066.00	42,135.10	1-Oct-14	8.0000% GOLD PC 15 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00E00779	5,040.00	5,190.63	1-Sep-14	8.5000% GOLD PC 15 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00E00780	58,897.00	60,656.20	1-Sep-14	8.5000% GOLD PC 15 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00E00781	186,900.00	192,483.41	1-Sep-14	8.5000% GOLD PC 15 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00E00787	5,876.00	6,002.16	1-Jan-15	7.0000% GOLD PC 15 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00E00796	30,281.00	31,185.27	1-Oct-14	8.5000% GOLD PC 15 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00E00824	3,473.00	3,576.75	1-Dec-14	8.5000% GOLD PC 15 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00E00825	19,086.00	19,656.61	1-Dec-14	8.5000% GOLD PC 15 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00E00826	15,579.00	16,044.70	1-Dec-14	8.5000% GOLD PC 15 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00E00831	90,239.00	92,169.60	1-Apr-15	7.0000% GOLD PC 15 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00E00860	163,587.00	169,307.44	1-May-15	6.5000% GOLD PC 15 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00E00861	9,351.00	9,550.52	1-Jul-15	7.0000% GOLD PC 15 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00E00879	19,635.00	20,054.75	1-Sep-15	7.0000% GOLD PC 15 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00E00892	7,825.00	8,058.76	1-May-15	8.5000% GOLD PC 15 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00E00938	2,994.00	3,058.22	1-Jan-16	7.0000% GOLD PC 15 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00E01009	145,648.00	150,741.33	1-Aug-16	6.5000% GOLD PC 15 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00E01050	204,339.00	211,484.26	1-Sep-16	6.5000% GOLD PC 15 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00E01101	108,673.00	112,473.10	1-Jan-17	6.5000% GOLD PC 15 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00E01127	127,752.00	132,219.55	1-Feb-17	6.5000% GOLD PC 15 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00E01139	371,863.00	382,274.75	1-Apr-17	6.0000% GOLD PC 15 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00E01142	98,566.00	102,012.29	1-Apr-17	6.5000% GOLD PC 15 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00E01159	13,417.00	13,885.82	1-Jun-17	6.5000% GOLD PC 15 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00E01173	1,107.00	1,128.23	1-Jun-17	5.5000% GOLD PC 15 YEAR - FHLMC
9IM1MR0	MBS	FNMA/FHLMC FIX	F00E20141	2,780.00	2,852.53	1-Nov-09	8.0000% GOLD PC 15 YEAR - FHLMC
9IM1MR0	MBS	FNMA/FHLMC FIX	F00E20185	1,674.00	1,709.80	1-Jul-10	7.0000% GOLD PC 15 YEAR - FHLMC
9IM1MR0	MBS	FNMA/FHLMC FIX	F00E20238	379,382.00	392,648.54	1-May-11	6.5000% GOLD PC 15 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00E59838	3,154.00	3,236.44	1-Oct-09	8.0000% GOLD PC 15 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00E59853	2,083.00	2,137.00	1-Oct-09	8.0000% GOLD PC 15 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00E59866	2,772.00	2,844.40	1-Oct-09	8.0000% GOLD PC 15 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00E60269	10,647.00	10,924.65	1-Mar-10	8.0000% GOLD PC 15 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00E62571	8,617.00	8,801.78	1-Jan-11	7.0000% GOLD PC 15 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00E64411	7,946.00	8,152.56	1-Dec-10	8.0000% GOLD PC 15 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00E68434	2,600.00	2,690.69	1-Dec-12	6.5000% GOLD PC 15 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00E68623	34,050.00	35,240.84	1-Nov-12	6.5000% GOLD PC 15 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00E69827	1,664.00	1,699.14	1-Apr-13	7.0000% GOLD PC 15 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00E70047	13,895.00	14,192.47	1-Feb-13	7.0000% GOLD PC 15 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00E70210	107,613.00	111,375.95	1-May-13	6.5000% GOLD PC 15 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00E70843	1,036.00	1,072.03	1-Jun-13	6.5000% GOLD PC 15 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00E74665	11,816.00	12,068.51	1-Jan-14	7.0000% GOLD PC 15 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00E77786	30,306.00	31,366.16	1-Jul-14	6.5000% GOLD PC 15 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00E77934	311,323.00	322,209.66	1-Jul-14	6.5000% GOLD PC 15 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00E79919	9,107.00	9,301.56	1-Jan-15	7.0000% GOLD PC 15 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00E80108	33,304.00	34,016.75	1-Feb-15	7.0000% GOLD PC 15 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00E80134	27,340.00	27,924.81	1-Feb-15	7.0000% GOLD PC 15 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00E80142	10,938.00	11,171.81	1-Feb-15	7.0000% GOLD PC 15 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00E80160	6,898.00	7,045.26	1-Feb-15	7.0000% GOLD PC 15 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00E80771	4,651.00	4,813.89	1-Jun-15	6.5000% GOLD PC 15 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00E80980	13,708.00	14,001.10	1-Jul-15	7.0000% GOLD PC 15 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00E81048	1,508.00	1,540.56	1-Aug-15	7.0000% GOLD PC 15 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00E82285	4,487.00	4,643.69	1-Jan-16	6.5000% GOLD PC 15 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00E82492	5,419.00	5,600.09	1-Feb-16	7.5000% GOLD PC 15 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00E82625	2,064.00	2,136.16	1-Jan-12	6.5000% GOLD PC 15 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00E82828	80,161.00	82,964.12	1-Aug-14	6.5000% GOLD PC 15 YEAR - FHLMC

9ILUGT0	MBS	FNMA/FHLMC FIX	F00E83832	158,298.00	163,833.59	1-Jun-16	6.5000% GOLD PC 15 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00E84826	69,446.00	71,874.69	1-Feb-12	6.5000% GOLD PC 15 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00E85236	102,048.00	105,616.60	1-Sep-16	6.5000% GOLD PC 15 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00E87550	148,694.00	153,893.16	1-Jan-17	6.5000% GOLD PC 15 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00E88477	3,991.00	4,130.62	1-Mar-17	6.5000% GOLD PC 15 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00E88600	176,928.00	183,115.19	1-Mar-17	6.5000% GOLD PC 15 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00E88734	224,065.00	231,900.67	1-Mar-17	6.5000% GOLD PC 15 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00E89403	105,911.00	109,614.96	1-Apr-17	6.5000% GOLD PC 15 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00E90294	6,951.00	7,193.56	1-Jun-17	6.5000% GOLD PC 15 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00E90349	121,387.00	125,632.13	1-Jun-17	6.5000% GOLD PC 15 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00E93395	3,404.00	3,476.86	1-Nov-15	7.0000% GOLD PC 15 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00E95378	4,142.00	4,286.66	1-Sep-14	6.5000% GOLD PC 15 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00E96854	75,453.00	73,961.76	1-Jun-18	4.0000% FHLMC GOLD -SEASONED 15 YR
9ILUGT0	MBS	FNMA/FHLMC FIX	F00E97226	60,933.00	63,063.97	1-Jun-13	6.5000% GOLD PC 15 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00E99415	1,296,766.00	1,285,217.17	1-Sep-18	5.0000% GOLD PC 30 YEAR - FHLMC
9IM1MR0	MBS	FNMA/FHLMC FIX	F00F80027	28,139.00	29,228.75	1-Nov-13	6.5000% GOLD PC 20 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00G00432	2,010.00	2,120.51	1-Jan-26	8.0000% GOLD PC 30 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00G00601	5,412.00	5,709.41	1-Apr-22	7.5000% GOLD PC 30 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00G00726	2,096.00	2,211.04	1-Jun-27	8.0000% GOLD PC 30 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00G01088	24,451.00	25,795.41	1-Dec-29	7.5000% GOLD PC 30 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00G01131	61,021.00	64,377.06	1-Sep-30	7.5000% GOLD PC 30 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00G01217	267.00	279.66	1-Mar-31	7.0000% GOLD PC 30 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00G01477	5,763,482.00	5,934,090.59	1-Dec-32	6.0000% GOLD PC 30 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00G01477	5,763,482.00	5,934,090.59	1-Dec-32	6.0000% GOLD PC 30 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00G01477	5,763,482.00	5,934,090.59	1-Dec-32	6.0000% GOLD PC 30 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00G01477	5,763,482.00	5,934,090.59	1-Dec-32	6.0000% GOLD PC 30 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00G01477	5,763,482.00	5,934,090.59	1-Dec-32	6.0000% GOLD PC 30 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00G01477	5,763,482.00	5,934,090.59	1-Dec-32	6.0000% GOLD PC 30 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00G01477	4,478,630.00	4,611,204.37	1-Dec-32	6.0000% GOLD PC 30 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00G01504	194,473.00	202,580.23	1-Jan-33	6.5000% GOLD PC 30YR - FHLMC WAM
9ILUGT0	MBS	FNMA/FHLMC FIX	F00G01519	2,313,546.00	2,382,030.31	1-Feb-33	6.0000% GOLD PC 30 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00G01563	1,324,938.00	1,343,174.08	1-Jun-33	5.5000% GOLD PC 30 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00G01601	270,334.00	253,263.49	1-Sep-33	4.0000% GOLD PC 30 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00G01611	105,397.00	98,741.90	1-Sep-33	4.0000% GOLD PC 30 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00G01677	6,795,393.00	6,366,301.00	1-Nov-33	4.0000% GOLD PC 30 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00G01740	829,772.00	836,980.47	1-Dec-34	5.5000% GOLD PC 30 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00G01767	2,523,081.00	2,639,202.17	1-Dec-32	6.5000% GOLD PC 30 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00G01804	624,357.00	631,881.06	1-Mar-35	5.5000% GOLD PC 30 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00G02003	3,634,997.00	3,786,530.78	1-Apr-34	6.5000% GOLD PC 30YR - FHLMC WAM
9ILUGT0	MBS	FNMA/FHLMC FIX	F00G02072	11,722,146.00	11,823,982.52	1-Mar-36	5.5000% GOLD PC 30 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00G02130	39,003,178.00	39,543,661.49	1-Mar-36	5.5000% GOLD PC 30 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00G02130	39,003,178.00	39,543,661.49	1-Mar-36	5.5000% GOLD PC 30 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00G02130	17,434,421.00	17,676,016.69	1-Mar-36	5.5000% GOLD PC 30 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00G02199	652,447.00	646,636.08	1-Jun-36	5.0000% GOLD PC 30 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00G02261	7,919,053.00	7,987,849.57	1-Dec-35	5.5000% GOLD PC 30 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00G02408	2,460,601.00	2,481,977.91	1-Dec-36	5.5000% GOLD PC 30 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00G02433	2,593,267.00	2,675,440.88	1-Nov-36	6.5000% GOLD PC 30 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00G02490	527,762.00	539,323.58	1-Dec-36	6.0000% GOLD PC 30 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00G02491	925,174.00	950,468.95	1-Oct-36	6.0000% GOLD PC 30 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00G02586	12,246.00	12,513.77	1-Jan-37	6.0000% GOLD PC 30 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00G02682	190,700.00	200,097.95	1-Feb-37	7.0000% GOLD PC 30 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00G02725	8,689,830.00	8,765,323.40	1-Apr-37	5.5000% GOLD PC 30 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00G03073	918,440.00	926,419.38	1-Jul-37	5.5000% GOLD PC 30 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00G03269	10,903,049.00	10,997,769.23	1-Oct-37	5.5000% GOLD PC 30 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00G03323	100,000.00	102,190.53	1-Aug-37	6.0000% GOLD PC 30 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00G03347	404,175.00	426,404.17	1-Aug-37	7.5000% GOLD PC 30 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00G03368	54,043.00	55,755.46	1-Dec-33	6.5000% GOLD PC 30 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00G03511	33,521,721.00	34,438,238.43	1-Oct-37	6.0000% GOLD PC 30 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00G03533	343,773.00	353,216.12	1-Jun-36	6.0000% GOLD PC 30 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00G03575	5,244,501.00	5,463,131.12	1-Feb-35	6.5000% GOLD PC 30YR - FHLMC WAM
9ILUGT0	MBS	FNMA/FHLMC FIX	F00G03600	16,522,970.00	17,337,242.89	1-Nov-37	7.0000% GOLD PC 30 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00G03810	14,984.00	15,722.63	1-Jan-38	7.0000% GOLD PC 30 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00G03823	3,988,587.00	4,207,959.06	1-Jan-38	7.5000% GOLD PC 30 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00G04121	4,216,107.00	4,252,734.81	1-Apr-38	5.5000% GOLD PC 30 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00G04169	14,199,393.00	14,510,448.57	1-May-33	6.0000% GOLD PC 30 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00G04215	496,893.00	501,209.54	1-May-38	5.5000% GOLD PC 30 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00G04220	572,433.00	577,406.36	1-Mar-38	5.5000% GOLD PC 30 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00G04328	13,591,994.00	14,018,022.95	1-Apr-38	6.0000% GOLD PC 30 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00G04373	10,652,912.00	11,329,371.74	1-Mar-35	7.0000% GOLD PC 30 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00G04475	5,468,158.00	5,442,310.00	1-Dec-36	5.0000% GOLD PC 30 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00G04477	4,925,781.00	5,033,686.49	1-Aug-38	6.0000% GOLD PC 30 YEAR - FHLMC

9IMORKO	MBS	FNMA/FHLMC FIX	F00G04509	43,853,940.00	46,265,906.79	1-Mar-38	7.5000% GOLD PC 30 YEAR - FHLMC
9IMORKO	MBS	FNMA/FHLMC FIX	F00G04511	49,226,762.00	48,980,627.69	1-Oct-33	5.0000% GOLD PC 30YR - FHLMC WAM
9IMORKO	MBS	FNMA/FHLMC FIX	F00G04511	23,579,701.00	23,461,802.95	1-Oct-33	5.0000% GOLD PC 30YR - FHLMC WAM
9IMORKO	MBS	FNMA/FHLMC FIX	F00G04513	32,303,346.00	33,326,958.33	1-Apr-38	6.5000% GOLD PC 30 YEAR - FHLMC
9IMORKO	MBS	FNMA/FHLMC FIX	F00G04517	8,285,435.00	8,466,937.61	1-Jul-38	6.0000% GOLD PC 30 YEAR - FHLMC
9IMORKO	MBS	FNMA/FHLMC FIX	F00G04544	2,315,567.00	2,366,292.82	1-Aug-38	6.0000% GOLD PC 30 YEAR - FHLMC
9IMORKO	MBS	FNMA/FHLMC FIX	F00G04555	20,465,001.00	20,282,734.62	1-Jan-38	5.0000% GOLD PC 30 YEAR - FHLMC
9IMORKO	MBS	FNMA/FHLMC FIX	F00G04691	164,450.00	162,985.37	1-Sep-38	5.0000% GOLD PC 30 YEAR - FHLMC
9IMORKO	MBS	FNMA/FHLMC FIX	F00G08008	854.00	889.83	1-Jul-34	6.5000% GOLD PC 30YR - FHLMC WAM
9IMORKO	MBS	FNMA/FHLMC FIX	F00G08015	32,701.00	33,095.41	1-Oct-34	5.5000% GOLD PC 30 YEAR - FHLMC
9IMORKO	MBS	FNMA/FHLMC FIX	F00G08073	1,092,578.00	1,103,605.79	1-Aug-35	5.5000% GOLD PC 30YR - FHLMC WAM
9IMORKO	MBS	FNMA/FHLMC FIX	F00G08079	553,404.00	550,787.87	1-Sep-35	5.0000% GOLD PC 30YR - FHLMC WAM
9IMORKO	MBS	FNMA/FHLMC FIX	F00G08112	246,160.00	251,552.90	1-Feb-36	6.0000% GOLD PC 30 YEAR - FHLMC
9IMORKO	MBS	FNMA/FHLMC FIX	F00G08117	135,901.00	138,878.55	1-Mar-36	6.0000% GOLD PC 30 YEAR - FHLMC
9IMORKO	MBS	FNMA/FHLMC FIX	F00G08155	2,510,249.00	2,532,056.79	1-Oct-36	5.5000% GOLD PC 30 YEAR - FHLMC
9IMORKO	MBS	FNMA/FHLMC FIX	F00G08192	170,557.00	172,039.09	1-Apr-37	5.5000% GOLD PC 30 YEAR - FHLMC
9IMORKO	MBS	FNMA/FHLMC FIX	F00G08246	569,318.00	600,630.40	1-Nov-37	7.5000% GOLD PC 30 YEAR - FHLMC
9IMORKO	MBS	FNMA/FHLMC FIX	F00G08276	1,322,958.00	1,351,939.18	1-Jun-38	6.0000% GOLD PC 30 YEAR - FHLMC
9ILQ4L0	MBS	FNMA/FHLMC FIX	F00G10139	57.00	57.95	1-Nov-08	7.0000% GOLD PC 15 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00G10397	11,349.00	11,592.25	1-Sep-10	7.0000% GOLD PC 15 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00G10439	403,706.00	417,823.49	1-Jan-11	6.5000% GOLD PC 15 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00G10452	5,111.00	5,220.83	1-Feb-11	7.0000% GOLD PC 15 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00G10573	2,229.00	2,303.16	1-Sep-11	7.5000% GOLD PC 15 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00G11028	9,547.00	9,750.85	1-Jul-15	7.0000% GOLD PC 15 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00G11053	6,734.00	6,877.75	1-Oct-15	7.0000% GOLD PC 15 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00G11293	4,521,531.00	4,679,643.50	1-Jul-17	6.5000% GOLD PC 15 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00G11485	510,995.00	520,684.10	1-Oct-18	5.5000% GOLD PC 15 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00G11487	80,129.00	82,214.91	1-Mar-16	8.0000% GOLD PC 15 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00G11590	291,302.00	301,042.58	1-Dec-16	7.5000% GOLD PC 15 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00G11627	516,767.00	534,837.31	1-Jul-12	6.5000% GOLD PC 15 YEAR - FHLMC
9IM1MR0	MBS	FNMA/FHLMC FIX	F00G11805	3,830,809.00	3,903,444.81	1-Dec-19	5.5000% GOLD PC 15 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00G12046	308,512.00	301,223.67	1-Dec-20	4.0000% GOLD PC 15 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00G12110	4,049.00	4,125.62	1-Jun-21	5.5000% GOLD PC 15 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00G12185	7,678,827.00	7,742,117.09	1-Apr-21	5.0000% GOLD PC 15 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00G12266	28,741.00	29,745.91	1-Jun-21	6.5000% GOLD PC 15 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00G12408	3,675,243.00	3,698,730.50	1-Apr-18	4.5000% FHLMC GOLD -SEASONED 15 YR
9ILUGT0	MBS	FNMA/FHLMC FIX	F00G12471	37,368,864.00	37,607,673.90	1-Dec-18	4.5000% FHLMC GOLD -SEASONED 15 YR
9ILUGT0	MBS	FNMA/FHLMC FIX	F00G12471	26,905,582.00	27,077,525.20	1-Dec-18	4.5000% FHLMC GOLD -SEASONED 15 YR
9IMORKO	MBS	FNMA/FHLMC FIX	F00G12555	6,124,841.00	6,163,982.95	1-Oct-19	4.5000% FHLMC GOLD -SEASONED 15 YR
9IMORKO	MBS	FNMA/FHLMC FIX	F00G12664	272,316.00	281,838.89	1-Aug-21	6.5000% GOLD PC 15 YEAR - FHLMC
9IMORKO	MBS	FNMA/FHLMC FIX	F00G12692	42,092.00	42,889.98	1-Jun-22	5.5000% GOLD PC 15 YEAR - FHLMC
9IMORKO	MBS	FNMA/FHLMC FIX	F00G12729	114,494.00	118,497.52	1-Jan-22	6.5000% GOLD PC 15 YEAR - FHLMC
9IMORKO	MBS	FNMA/FHLMC FIX	F00G12788	7,757.00	7,699.07	1-Jun-19	4.5000% GOLD PC 15 YEAR - FHLMC
9IMORKO	MBS	FNMA/FHLMC FIX	F00G12950	837,019.00	852,889.71	1-Nov-21	5.5000% GOLD PC 15 YEAR - FHLMC
9IMORKO	MBS	FNMA/FHLMC FIX	F00G12976	38,600.00	39,332.02	1-Mar-21	5.5000% GOLD PC 15 YEAR - FHLMC
9IMORKO	MBS	FNMA/FHLMC FIX	F00G13034	869,443.00	899,846.57	1-Jan-23	6.5000% GOLD PC 15 YEAR - FHLMC
9IMORKO	MBS	FNMA/FHLMC FIX	F00G13136	739,472.00	733,943.26	1-May-23	4.5000% GOLD PC 15 YEAR - FHLMC
9IMORKO	MBS	FNMA/FHLMC FIX	F00G13137	1,289,480.00	1,279,839.40	1-May-23	4.5000% GOLD PC 15 YEAR - FHLMC
9IMORKO	MBS	FNMA/FHLMC FIX	F00G13200	3,965,265.00	3,871,585.77	1-May-23	4.0000% GOLD PC 15 YEAR - FHLMC
9IMORKO	MBS	FNMA/FHLMC FIX	F00G13201	712,869.00	707,538.74	1-Jul-23	4.5000% GOLD PC 15 YEAR - FHLMC
9IMORKO	MBS	FNMA/FHLMC FIX	F00G13202	13,976.00	14,090.83	1-Jul-23	5.0000% GOLD PC 15 YEAR - FHLMC
9IMORKO	MBS	FNMA/FHLMC FIX	F00G13222	2,949,060.00	2,927,011.32	1-Jun-23	4.5000% GOLD PC 15 YEAR - FHLMC
9IMORKO	MBS	FNMA/FHLMC FIX	F00G13223	45,336.00	44,264.95	1-May-23	4.0000% GOLD PC 15 YEAR - FHLMC
9IMORKO	MBS	FNMA/FHLMC FIX	F00G13240	21,213.00	21,387.74	1-Aug-23	5.0000% GOLD PC 15 YEAR - FHLMC
9IMORKO	MBS	FNMA/FHLMC FIX	F00G18023	166,276.00	172,090.86	1-Sep-19	6.5000% GOLD PC 15 YEAR - FHLMC
9IMORKO	MBS	FNMA/FHLMC FIX	F00G18131	360,095.00	372,687.17	1-Jul-21	6.5000% GOLD PC 15 YEAR - FHLMC
9IMORKO	MBS	FNMA/FHLMC FIX	F00G18153	65,539.00	67,831.00	1-Nov-21	6.5000% GOLD PC 15 YEAR - FHLMC
9IMORKO	MBS	FNMA/FHLMC FIX	F00G18158	3,182,595.00	3,271,708.07	1-Dec-21	6.0000% GOLD PC 15 YEAR - FHLMC
9IMORKO	MBS	FNMA/FHLMC FIX	F00G18159	64,841.00	67,108.39	1-Dec-21	6.5000% GOLD PC 15 YEAR - FHLMC
9IMORKO	MBS	FNMA/FHLMC FIX	F00G18165	164,756.00	170,517.35	1-Jan-22	6.5000% GOLD PC 15 YEAR - FHLMC
9IMORKO	MBS	FNMA/FHLMC FIX	F00G18172	1,101,738.00	1,122,628.07	1-Mar-22	5.5000% GOLD PC 15 YEAR - FHLMC
9IMORKO	MBS	FNMA/FHLMC FIX	F00G18213	197,346.00	204,247.10	1-Aug-22	6.5000% GOLD PC 15 YEAR - FHLMC
9IMORKO	MBS	FNMA/FHLMC FIX	F00G18224	186,709.00	193,238.45	1-Oct-22	6.5000% GOLD PC 15 YEAR - FHLMC
9IMORKO	MBS	FNMA/FHLMC FIX	F00G18268	18,058.00	18,206.68	1-Aug-23	5.0000% GOLD PC 15 YEAR - FHLMC
9IMORKO	MBS	FNMA/FHLMC FIX	F00G18274	3,238,446.00	3,329,122.49	1-Sep-23	6.0000% GOLD PC 15 YEAR - FHLMC
9IMORKO	MBS	FNMA/FHLMC FIX	F00G18277	20,284,035.00	19,804,824.83	1-Jul-23	4.0000% GOLD PC 15 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00G30190	21,392.00	22,122.97	1-Mar-21	6.5000% GOLD PC 20 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00G30218	146,660.00	151,674.04	1-May-19	6.5000% GOLD PC 20 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00G30239	1,041,303.00	1,093,595.51	1-Aug-21	7.0000% GOLD PC 20 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00G30255	534,225.00	561,052.92	1-Jul-21	7.0000% GOLD PC 20 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00G30268	1,281,810.00	1,346,180.82	1-Jul-21	7.0000% GOLD PC 20 YEAR - FHLMC
9ILUGT0	MBS	FNMA/FHLMC FIX	F00G30290	190,663.00	197,181.14	1-Mar-26	6.5000% GOLD PC 20 YEAR - FHLMC

9ILUGT0	MBS	FNMA/FHLMC FIX	F00G30397	9,597,488.00	9,925,602.06	1-Apr-28	6.5000% GOLD PC 20 YEAR - FHLMC
9ILP1M0	MBS	FNMA/FHLMC FIX	F00G80074	281,411.00	296,923.72	17-Dec-21	7.7500% GOLD PC 30 YEAR - FHLMC
9ILP1M0	MBS	FNMA/FHLMC FIX	F00G80105	102.00	109.77	17-May-22	9.5000% GOLD PC 30 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00H00063	2,505,919.00	2,527,689.33	1-Nov-35	5.5000% GOLD PC 30 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00H00091	5,461,931.00	5,475,244.86	1-Dec-35	5.5000% 10 IO/20 YEAR AM POOLS
9IMORK0	MBS	FNMA/FHLMC FIX	F00H00130	603,407.00	604,877.80	1-Jan-36	5.5000% 10 IO/20 YEAR AM POOLS
9IMORK0	MBS	FNMA/FHLMC FIX	F00H00160	912,876.00	939,806.22	1-Apr-36	6.5000% 10 IO/20 YEAR AM POOLS
9IMORK0	MBS	FNMA/FHLMC FIX	F00H00358	90,250.00	94,161.77	1-Oct-36	7.0000% 10 IO/20 YEAR AM POOLS
9IMORK0	MBS	FNMA/FHLMC FIX	F00H00359	415,018.00	433,006.23	1-Oct-36	7.0000% 10 IO/20 YEAR AM POOLS
9IMORK0	MBS	FNMA/FHLMC FIX	F00H00489	1,754,297.00	1,659,016.82	1-Feb-37	4.5000% 10 IO/20 YEAR AM POOLS
9IMORK0	MBS	FNMA/FHLMC FIX	F00H00796	1,012,861.00	957,849.98	1-May-37	4.5000% 10 IO/20 YEAR AM POOLS
9IMORK0	MBS	FNMA/FHLMC FIX	F00H00917	3,004,488.00	2,841,306.51	1-May-37	4.5000% 10 IO/20 YEAR AM POOLS
9IMORK0	MBS	FNMA/FHLMC FIX	F00H00919	3,421,291.00	3,363,022.16	1-Jun-37	5.0000% 10 IO/20 YEAR AM POOLS
9IMORK0	MBS	FNMA/FHLMC FIX	F00H01038	1,609,791.00	1,522,359.24	1-Jun-37	4.5000% 10 IO/20 YEAR AM POOLS
9IMORK0	MBS	FNMA/FHLMC FIX	F00H01152	1,392,857.00	1,317,207.84	1-Aug-37	4.5000% 10 IO/20 YEAR AM POOLS
9IMORK0	MBS	FNMA/FHLMC FIX	F00H01210	1,366,929.00	1,292,687.89	1-Jul-37	4.5000% 10 IO/20 YEAR AM POOLS
9IMORK0	MBS	FNMA/FHLMC FIX	F00H01216	45,162,748.00	46,495,049.58	1-Aug-37	6.5000% 10 IO/20 YEAR AM POOLS
9IMORK0	MBS	FNMA/FHLMC FIX	F00H01216	22,229,673.00	22,885,448.31	1-Aug-37	6.5000% 10 IO/20 YEAR AM POOLS
9IMORK0	MBS	FNMA/FHLMC FIX	F00H01223	4,747,938.00	4,888,002.62	1-Aug-37	6.5000% 10 IO/20 YEAR AM POOLS
9IMORK0	MBS	FNMA/FHLMC FIX	F00H01277	4,323,020.00	4,450,548.62	1-Sep-37	6.5000% 10 IO/20 YEAR AM POOLS
9IMORK0	MBS	FNMA/FHLMC FIX	F00H01311	37,099,948.00	38,194,396.33	1-Sep-37	6.5000% 10 IO/20 YEAR AM POOLS
9IMORK0	MBS	FNMA/FHLMC FIX	F00H01313	23,894,935.00	24,599,835.40	1-Sep-37	6.5000% 10 IO/20 YEAR AM POOLS
9IMORK0	MBS	FNMA/FHLMC FIX	F00H01524	145,594.00	151,904.89	1-Aug-36	7.0000% 10 IO/20 YEAR AM POOLS
9IMORK0	MBS	FNMA/FHLMC FIX	F00H01527	1,240,062.00	1,260,251.88	1-Aug-36	6.0000% 10 IO/20 YEAR AM POOLS
9IMORK0	MBS	FNMA/FHLMC FIX	F00H01806	1,056,262.00	998,893.92	1-Oct-37	4.5000% 10 IO/20 YEAR AM POOLS
9IMORK0	MBS	FNMA/FHLMC FIX	F00H01832	44,895,604.00	46,220,024.32	1-Oct-37	6.5000% 10 IO/20 YEAR AM POOLS
9IMORK0	MBS	FNMA/FHLMC FIX	F00H01832	18,574,272.00	19,122,213.17	1-Oct-37	6.5000% 10 IO/20 YEAR AM POOLS
9IMORK0	MBS	FNMA/FHLMC FIX	F00H01907	525,680.00	523,297.72	1-Nov-37	5.0000% RELO FHLMC GOLD (30 YEAR)
9IMORK0	MBS	FNMA/FHLMC FIX	F00H03170	933,066.00	935,340.80	1-Jul-37	5.5000% 10 IO/20 YEAR AM POOLS
9IMORK0	MBS	FNMA/FHLMC FIX	F00H03258	10,351,759.00	10,376,991.23	1-Aug-37	5.5000% 10 IO/20 YEAR AM POOLS
9IMORK0	MBS	FNMA/FHLMC FIX	F00H03259	11,480,537.00	11,667,454.66	1-Aug-37	6.0000% 10 IO/20 YEAR AM POOLS
9IMORK0	MBS	FNMA/FHLMC FIX	F00H03260	6,418,469.00	6,607,813.37	1-Aug-37	6.5000% 10 IO/20 YEAR AM POOLS
9IMORK0	MBS	FNMA/FHLMC FIX	F00H03261	947,749.00	950,059.38	1-Jul-37	5.5000% 10 IO/20 YEAR AM POOLS
9IMORK0	MBS	FNMA/FHLMC FIX	F00H05136	717,222.00	728,899.27	1-Aug-38	6.0000% 10 IO/20 YEAR AM POOLS
9IMORK0	MBS	FNMA/FHLMC FIX	F00H09058	41,627,741.00	42,855,759.36	1-Sep-37	6.5000% 10 IO/20 YEAR AM POOLS
9IMORK0	MBS	FNMA/FHLMC FIX	F00H09058	41,627,741.00	42,855,759.36	1-Sep-37	6.5000% 10 IO/20 YEAR AM POOLS
9IMORK0	MBS	FNMA/FHLMC FIX	F00H09058	19,473,466.00	20,047,932.80	1-Sep-37	6.5000% 10 IO/20 YEAR AM POOLS
9IMORK0	MBS	FNMA/FHLMC FIX	F00H09063	38,897,186.00	40,044,652.75	1-Aug-37	6.5000% 10 IO/20 YEAR AM POOLS
9IMORK0	MBS	FNMA/FHLMC FIX	F00H09084	938,760.00	941,048.21	1-Sep-37	5.5000% 10 IO/20 YEAR AM POOLS
9IMORK0	MBS	FNMA/FHLMC FIX	F00H11258	967,069.00	969,426.22	1-Aug-37	5.5000% 10 IO/20 YEAR AM POOLS
9IMORK0	MBS	FNMA/FHLMC FIX	F00J02711	12,867.00	13,110.53	1-Nov-20	5.5000% GOLD PC 15 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00J04019	700,048.00	715,383.38	1-Dec-21	6.0000% GOLD PC 30 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00J04382	5,688.00	5,796.34	1-Feb-22	5.5000% GOLD PC 15 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00J04403	469,843.00	480,465.70	1-Feb-22	6.0000% FHLMC GOLD ARM 30YR
9IMORK0	MBS	FNMA/FHLMC FIX	F00J04596	989,938.00	966,550.43	1-Apr-22	4.0000% GOLD PC 15 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00J05318	300,000.00	308,400.18	1-Aug-22	6.0000% GOLD PC 15 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00J05327	97,000.00	100,391.77	1-Aug-22	6.5000% GOLD PC 15 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00J05329	1,211,920.00	1,254,298.87	1-Aug-22	6.5000% GOLD PC 15 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00J05414	308,345.00	319,127.02	1-Aug-22	6.5000% GOLD PC 15 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00J05605	1,191,898.00	1,233,577.53	1-Sep-22	6.5000% GOLD PC 15 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00J06052	64,756.00	65,532.56	1-Jan-21	5.0000% GOLD PC 15 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00J06690	1,334,283.00	1,380,941.28	1-Dec-22	6.5000% GOLD PC 15 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00J06977	1,005,237.00	981,488.13	1-Feb-23	4.0000% GOLD PC 15 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00J07233	4,168,220.00	4,069,745.79	1-Mar-23	4.0000% GOLD PC 15 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00J07403	16,944.00	17,084.04	1-Apr-23	5.0000% GOLD PC 15 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00J07429	5,154,531.00	5,032,755.68	1-Apr-23	4.0000% GOLD PC 15 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00J07651	44,823.00	45,672.90	1-Apr-23	5.5000% GOLD PC 15 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00J07876	5,252,968.00	5,402,513.45	1-May-23	6.0000% GOLD PC 15YR-FHLMC (LOW LOANS)
9IMORK0	MBS	FNMA/FHLMC FIX	F00J08090	996,591.00	1,015,487.08	1-Jun-23	5.5000% GOLD PC 15 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00J08098	566,417.00	577,157.19	1-Jun-23	5.5000% GOLD PC 15 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00J08147	1,103,066.00	1,119,052.16	1-May-21	5.0000% FHLMC GOLD -SEASONED 15 YR
9IMORK0	MBS	FNMA/FHLMC FIX	F00J08156	10,136,886.00	10,425,470.87	1-Dec-22	6.0000% GOLD PC 15YR-FHLMC (LOW LOANS)
9IMORK0	MBS	FNMA/FHLMC FIX	F00J08159	6,069,896.00	6,242,698.82	1-Dec-22	6.0000% GOLD PC 15YR-FHLMC (LOW LOANS)
9IMORK0	MBS	FNMA/FHLMC FIX	F00J08161	3,820,715.00	3,939,634.80	1-Dec-22	6.0000% MID LOAN GOLD 15
9IMORK0	MBS	FNMA/FHLMC FIX	F00J08165	6,035,305.00	6,223,153.65	1-Dec-22	6.0000% MID LOAN GOLD 15
9IMORK0	MBS	FNMA/FHLMC FIX	F00J08197	779,740.00	761,318.58	1-Jun-23	4.0000% GOLD PC 15 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00J08199	432,920.00	422,692.44	1-Jun-23	4.0000% GOLD PC 15 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00J08394	99,999.00	99,251.37	1-Jul-23	4.5000% GOLD PC 15 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00J08404	2,894,560.00	2,975,608.00	1-Jul-23	6.0000% GOLD PC 15 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00J08462	136,120.00	137,241.54	1-Aug-23	5.0000% GOLD PC 15 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00J08526	1,177,306.00	1,210,270.33	1-Aug-23	6.0000% GOLD PC 15 YEAR - FHLMC
9IMORK0	MBS	FNMA/FHLMC FIX	F00J08547	186,402.00	189,935.99	1-Sep-23	5.5000% GOLD PC 15 YEAR - FHLMC

9IMORK0	MBS	FNMA/FHLMC FIX	F00J08573	599,999.00	611,375.88	1-Aug-23	5.5000% GOLD PC 15 YEAR - FHLMC			
9IMORK0	MBS	FNMA/FHLMC FIX	F00J08574	264,785.00	269,805.34	1-Aug-23	5.5000% GOLD PC 15 YEAR - FHLMC			
9IMORK0	MBS	FNMA/FHLMC FIX	F00J08594	1,395,938.00	1,444,751.77	1-Sep-23	6.5000% GOLD PC 15 YEAR - FHLMC			
9IMORK0	MBS	FNMA/FHLMC FIX	F00J08616	1,152,193.00	1,174,039.66	1-Sep-23	5.5000% GOLD PC 15 YEAR - FHLMC			
9IMORK0	MBS	FNMA/FHLMC FIX	F00J08623	1,000,000.00	1,008,242.19	1-Sep-23	5.0000% GOLD PC 15 YEAR - FHLMC			
9IMORK0	MBS	FNMA/FHLMC FIX	F00J08681	2,000,000.00	2,056,000.00	1-Sep-23	6.0000% GOLD PC 15 YEAR - FHLMC			
9IMORK0	MBS	FNMA/FHLMC FIX	F00J08714	230,065.00	231,961.24	1-Oct-23	5.0000% GOLD PC 15 YEAR - FHLMC			
9IMORK0	MBS	FNMA/FHLMC FIX	F00J08720	413,599.00	421,441.22	1-Oct-23	5.5000% GOLD PC 15 YEAR - FHLMC			
9IMORK0	MBS	FNMA/FHLMC FIX	F00J10138	915,211.00	947,214.39	1-Aug-22	6.5000% GOLD PC 15 YEAR - FHLMC			
9ILUGT0	MBS	FNMA/FHLMC FIX	F00M30116	2,839.00	2,901.98	1-May-11	5.5000% RELO FHLMC GOLD (15 YEAR)			
9ILUGT0	MBS	FNMA/FHLMC FIX	F00M80711	123,994.00	122,889.47	1-Nov-08	5.0000% GOLD PC 30 YEAR - FHLMC			
9ILUGT0	MBS	FNMA/FHLMC FIX	F00M80717	38,453.00	38,184.31	1-Nov-08	6.0000% FHLMC GOLD FIXED RATE			
9ILUGT0	MBS	FNMA/FHLMC FIX	F00M81022	2,630.00	2,670.43	1-Mar-13	4.5000% FHLMC PC GOLD 7YR BALLOON			
9ILUGT0	MBS	FNMA/FHLMC FIX	F00N30293	6,834.00	7,098.31	1-Sep-15	6.5000% GOLD PC 20 YEAR - FHLMC			
9ILUGT0	MBS	FNMA/FHLMC FIX	F00N30308	1,419.00	1,473.99	1-Jan-16	6.5000% GOLD PC 20 YEAR - FHLMC			
9ILUGT0	MBS	FNMA/FHLMC FIX	F00N31503	5,461,177.00	5,298,535.87	1-Apr-38	4.5000% RELO FHLMC GOLD (30 YEAR)			
9ILQ4L0	MBS	FNMA/FHLMC FIX	F00N31504	4,308,044.00	4,179,745.43	1-May-38	4.5000% RELO FHLMC GOLD (30 YEAR)			
9ILUGT0	MBS	FNMA/FHLMC FIX	F00N31504	4,855,396.00	4,710,796.68	1-May-38	4.5000% RELO FHLMC GOLD (30 YEAR)			
9ILQ4L0	MBS	FNMA/FHLMC FIX	F00N31505	5,260,496.00	5,103,831.79	1-Jun-38	4.5000% RELO FHLMC GOLD (30 YEAR)			
9ILQ4L0	MBS	FNMA/FHLMC FIX	F00N31506	6,762,838.00	6,561,432.61	1-Jun-38	4.5000% RELO FHLMC GOLD (30 YEAR)			
9ILQ4L0	MBS	FNMA/FHLMC FIX	F00N31508	9,198,303.00	9,156,622.72	1-Jun-38	5.0000% RELO FHLMC GOLD (30 YEAR)			
9ILQ4L0	MBS	FNMA/FHLMC FIX	F00N31509	33,208,410.00	33,057,934.40	1-Jun-38	5.0000% RELO FHLMC GOLD (30 YEAR)			
9ILQ4L0	MBS	FNMA/FHLMC FIX	F00N31510	32,079,751.00	31,934,389.20	1-Jun-38	5.0000% RELO FHLMC GOLD (30 YEAR)			
9ILQ4L0	MBS	FNMA/FHLMC FIX	F00N31511	24,651,539.00	24,539,837.01	1-Jun-38	5.0000% RELO FHLMC GOLD (30 YEAR)			
9ILQ4L0	MBS	FNMA/FHLMC FIX	F00N31515	8,486,226.00	8,447,772.97	1-Jul-38	5.0000% RELO FHLMC GOLD (30 YEAR)			
9ILQ4L0	MBS	FNMA/FHLMC FIX	F00N31516	22,939,522.00	22,835,577.29	1-Jul-38	5.0000% RELO FHLMC GOLD (30 YEAR)			
9ILQ4L0	MBS	FNMA/FHLMC FIX	F00N31518	22,136,819.00	22,036,511.97	1-Jul-38	5.0000% RELO FHLMC GOLD (30 YEAR)			
9ILQ4L0	MBS	FNMA/FHLMC FIX	F00N31519	12,225,008.00	12,169,613.90	1-Jul-38	5.0000% RELO FHLMC GOLD (30 YEAR)			
9ILQ4L0	MBS	FNMA/FHLMC FIX	F00N31520	15,618,880.00	15,548,107.44	1-Jul-38	5.0000% RELO FHLMC GOLD (30 YEAR)			
9ILQ4L0	MBS	FNMA/FHLMC FIX	F00N31521	14,290,258.00	14,225,505.57	1-Jul-38	5.0000% RELO FHLMC GOLD (30 YEAR)			
9ILQ4L0	MBS	FNMA/FHLMC FIX	F00P50496	2,827,705.00	2,834,597.38	1-Jun-35	5.5000% GOLD PC 30YR-FHLMC (PRE-PAY)			
9ILQ4L0	MBS	FNMA/FHLMC FIX	F00P50523	342,129.00	351,687.51	1-Dec-35	6.5000% GOLD PC 30YR-FHLMC (PRE-PAY)			
9ILQ4L0	MBS	FNMA/FHLMC FIX	F00P50531	301,512.00	309,935.38	1-Jan-37	6.5000% GOLD PC 30YR-FHLMC (PRE-PAY)			
9ILQ4L0	MBS	FNMA/FHLMC FIX	F00P50536	639,613.00	657,482.51	1-Feb-37	6.5000% GOLD PC 30YR-FHLMC (PRE-PAY)			
9ILQ4L0	MBS	FNMA/FHLMC FIX	F00P50554	1,968,393.00	2,001,671.32	1-Jun-37	6.0000% GOLD PC 30YR-FHLMC (PRE-PAY)			
9ILQ4L0	MBS	FNMA/FHLMC FIX	F00P51251	232,870.00	239,375.54	1-Jan-37	6.5000% GOLD PC 30YR-FHLMC (PRE-PAY)			
9ILQ4L0	MBS	FNMA/FHLMC FIX	F00P60083	161,789.00	165,712.30	1-Dec-14	6.0000% PREPAYMENT PENALTY GOLD PC 15 YEAR - FHLMC			
9ILQ4L0	MBS	FNMA/FHLMC FIX	F00W10004	1,593,000.00	1,671,425.38	1-Dec-10	6.9000% GOLD PC 30 YEAR - FHLMC			
9ILHPK2	MBS	GNMA	G00023358	69.00	75.04	15-Aug-09	9.5000% GNMA SF 30 YEAR			
9ILHPK2	MBS	GNMA	G00026957	102.00	110.79	15-Jun-09	9.5000% GNMA 30 YR 79 PROD			
9ILHPK2	MBS	GNMA	G00028864	252.00	272.41	15-Jul-09	9.5000% GNMA SF 30 YEAR			
9ILHPK2	MBS	GNMA	G00028965	127.00	137.62	15-May-09	9.5000% G N M A PASS THRU POOL 028965XCHARLES F. CURRY COMPANY	R/MD	9.50	05/15/2009
9ILHPK2	MBS	GNMA	G00029280	263.00	284.17	15-Sep-09	9.5000% GNMA SF 30 YEAR			
9ILHPK2	MBS	GNMA	G00029745	572.00	611.01	15-Apr-09	9.0000% GNMA SF 30 YEAR			
9ILHPK2	MBS	GNMA	G00029792	156.00	168.89	15-Jul-09	9.5000% GNMA 30 YR 79 PROD			
9ILHPK2	MBS	GNMA	G00029807	156.00	169.08	15-Aug-09	9.5000% GNMA 30 YR 79 PROD			
9ILHPK2	MBS	GNMA	G00030361	50.00	53.83	15-Jul-09	9.5000% GNMA 30 YR 79 PROD			
9ILHPK2	MBS	GNMA	G00030387	40.00	43.67	15-Jul-09	9.5000% GNMA 30 YR 79 PROD			
9ILHPK2	MBS	GNMA	G00030467	54.00	58.59	15-Jul-09	9.5000% GNMA 30 YR 79 PROD			
9ILHPK2	MBS	GNMA	G00030699	139.00	149.86	15-Jul-09	9.5000% GNMA 30 YR 79 PROD			
9ILHPK2	MBS	GNMA	G00030895	16.00	16.94	15-Apr-09	9.0000% GNMA SF 30 YEAR			
9ILHPK2	MBS	GNMA	G00031114	42.00	45.05	15-Jul-09	9.5000% G N M A PASS THRU POOL 031114XATLAS CAPITAL CORP.	R/MD	9.50	07/15/2009
9ILHPK2	MBS	GNMA	G00031163	46.00	49.65	15-Jul-09	9.5000% GNMA SF 30 YEAR			
9ILHPK2	MBS	GNMA	G00031503	133.00	143.34	15-Aug-09	9.5000% GNMA 30 YR 79 PROD			
9ILHPK2	MBS	GNMA	G00031783	48.00	51.59	15-Jul-09	9.5000% GNMA 30 YR 79 PROD			
9ILHPK2	MBS	GNMA	G00031828	529.00	572.00	15-Jul-09	9.5000% GNMA 30 YR 79 PROD			
9ILHPK2	MBS	GNMA	G00031866	26.00	27.94	15-Sep-09	9.5000% GNMA SF 30 YEAR			
9ILHPK2	MBS	GNMA	G00031960	13.00	14.39	15-Jul-09	9.5000% GNMA 30 YR 79 PROD			
9ILHPK2	MBS	GNMA	G00031964	331.00	358.15	15-Aug-09	9.5000% GNMA 30 YR 79 PROD			
9ILHPK2	MBS	GNMA	G00031980	35.00	37.33	15-Aug-09	9.5000% GNMA 30 YR 79 PROD			
9ILHPK2	MBS	GNMA	G00032088	165.00	178.83	15-Jul-09	9.5000% GNMA 30 YR 79 PROD			
9ILHPK2	MBS	GNMA	G00032089	31.00	33.09	15-Jul-09	9.5000% GNMA 30 YR 79 PROD			
9ILHPK2	MBS	GNMA	G00032116	158.00	170.77	15-Sep-09	9.5000% GNMA 30 YR 79 PROD			
9ILHPK2	MBS	GNMA	G00032439	85.00	91.47	15-Jul-09	9.5000% GNMA 30 YR 79 PROD			
9ILHPK2	MBS	GNMA	G00032446	8.00	8.54	15-Jun-09	9.5000% GNMA 30 YR 79 PROD			
9ILHPK2	MBS	GNMA	G00032457	38.00	41.14	15-Jun-09	9.5000% G N M A PASS THRU POOL 032457XSUBURBAN COASTAL CORP.	R/MD	9.50	06/15/2009
9ILHPK2	MBS	GNMA	G00032465	107.00	115.80	15-Oct-09	9.5000% GNMA 30 YR 79 PROD			
9ILHPK2	MBS	GNMA	G00032568	275.00	306.16	15-Jan-10	11.0000% G N M A PASS THRU POOL 032568XSIMMONS FIRST NATIONAL BANK	R/MD	11.00	01/15/2010
9ILHPK2	MBS	GNMA	G00032668	237.00	255.98	15-Aug-09	9.5000% GNMA 30 YR 79 PROD			
9ILHPK2	MBS	GNMA	G00032717	77.00	82.89	15-Oct-09	9.5000% GNMA SF 30 YEAR			
9ILHPK2	MBS	GNMA	G00032872	3,099.00	3,393.63	15-Nov-09	10.0000% GNMA SF 30 YEAR			
9ILHPK2	MBS	GNMA	G00033440	939.00	1,045.06	15-Jan-10	11.0000% GNMA SF 30 YEAR			

9ILHPK2	MBS	GNMA	G00034077	193.00	208.45	15-Sep-09	9.5000% GNMA 30 YR 79 PROD			
9ILHPK2	MBS	GNMA	G00035210	36.00	39.44	15-Sep-09	9.5000% GNMA 30 YR 79 PROD			
9ILHPK2	MBS	GNMA	G00035574	155.00	170.26	15-Nov-09	10.0000% GNMA SF 30 YEAR			
9ILHPK2	MBS	GNMA	G00036697	2,370.00	2,595.08	15-Nov-09	10.0000% GNMA SF 30 YEAR			
9ILHPK2	MBS	GNMA	G00036825	65.00	71.44	15-Nov-09	10.0000% GNMA SF 30 YEAR			
9ILHPK2	MBS	GNMA	G00036953	16.00	18.07	15-Jan-10	11.0000% GNMA SF 30 YEAR			
9ILHPK2	MBS	GNMA	G00037035	5,155.00	5,644.59	15-Nov-09	10.0000% GNMA SF 30 YEAR			
9ILHPK2	MBS	GNMA	G00037491	1,064.00	1,165.04	15-Nov-09	10.0000% GNMA SF 30 YEAR			
9ILHPK2	MBS	GNMA	G00038063	379.00	415.28	15-Oct-10	10.0000% GNMA SF 30 YEAR			
9ILHPK2	MBS	GNMA	G00039588	584.00	654.40	15-Apr-10	11.5000% GNMA SF 30 YEAR			
9ILHPK2	MBS	GNMA	G00042411	27.00	30.31	15-Mar-11	13.0000% G N M A PASS THRU POOL 042411XWESTERN PACIFIC FINANCIAL CO	R/MD 13.00	03/15/2011	
9ILHPK2	MBS	GNMA	G00042579	541.00	584.94	15-Sep-10	9.5000% GNMA SF 30 YEAR			
9ILHPK2	MBS	GNMA	G00045651	1,084.00	1,187.31	15-Feb-11	10.0000% GNMA SF 30 YEAR			
9ILHPK2	MBS	GNMA	G00046805	120.00	135.21	15-Dec-10	12.5000% G N M A PASS THRU POOL 046805XFIRST FEDERAL SAVINGS AND LO	R/MD 12.50	12/15/2010	
9ILHPK2	MBS	GNMA	G00057499	50.00	56.11	15-Feb-13	12.0000% GNMA SF 30 YEAR			
9ILHPK2	MBS	GNMA	G00059907	44.00	49.08	15-Feb-13	11.5000% G N M A PASS THRU POOL 059907XFIRST UNION MORTGAGE CORPOR	R/MD 11.50	02/15/2013	
9ILHPK2	MBS	GNMA	G00060387	1,764.00	1,986.10	15-Feb-13	12.0000% GNMA SF 30 YEAR			
9ILHPK2	MBS	GNMA	G00062274	671.00	755.32	15-Jan-13	12.0000% G N M A PASS THRU POOL 062274XTURNER-YOUNG INVESTMENT COMP	R/MD 12.00	01/15/2013	
9ILHPK2	MBS	GNMA	G00067225	158.00	177.18	15-May-13	11.5000% G N M A PASS THRU POOL 067225XFLEET MORTGAGE CORPORATION	R/MD 11.50	05/15/2013	
9ILHPK2	MBS	GNMA	G00070038	1,142.00	1,271.50	15-Jul-13	11.0000% GNMA SF 30 YEAR			
9ILINP0	MBS	GNMA	G00102639	25.00	28.35	15-Sep-13	12.0000% G N M A PASS THRU POOL 102639XTHE RICHARD GILL COMPANY	R/MD 12.00	09/15/2013	
9ILINP0	MBS	GNMA	G00106041	10,764.00	12,120.11	15-Dec-13	12.0000% GNMA SF 30 YEAR			
9ILINP0	MBS	GNMA	G00107460	1,632.00	1,816.83	15-Sep-13	11.0000% GNMA SF 30 YEAR			
9ILINP0	MBS	GNMA	G00136224	7,580.00	8,299.79	15-Nov-15	10.0000% GNMA SF 30 YEAR			
9ILINP0	MBS	GNMA	G00147296	476.00	521.55	15-Mar-16	10.0000% GNMA SF 30 YEAR			
9ILINP0	MBS	GNMA	G00159109	575.00	613.83	15-Jul-16	9.0000% GNMA SF 30 YEAR			
9ILINP0	MBS	GNMA	G00159970	190.00	205.82	15-Nov-16	9.5000% G N M A PASS THRU POOL 159970XCAMERON-BROWN COMPANY	R/MD 9.50	11/15/2016	
9ILINP0	MBS	GNMA	G00167939	1,738.00	1,855.02	15-Jul-16	9.0000% GNMA SF 30 YEAR			
9ILINP0	MBS	GNMA	G00170949	14,685.00	15,678.52	15-Aug-16	9.0000% GNMA SF 30 YEAR			
9ILINP0	MBS	GNMA	G00171351	1,015.00	1,083.21	15-Aug-16	9.0000% GNMA SF 30 YEAR			
9ILINP0	MBS	GNMA	G00175793	380.00	405.43	15-Oct-16	9.0000% G N M A PASS THRU POOL 175793XGULF AMERICAN MORTGAGE BANK	R/MD 9.00	10/15/2016	
9ILINP0	MBS	GNMA	G00180421	2,375.00	2,510.90	15-Nov-21	8.5000% G N M A PASS THRU POOL 180421XGULF STATES MORTGAGE CO , I	R/MD 8.50	11/15/2021	
9ILINP0	MBS	GNMA	G00181401	6,061.00	6,470.70	15-Jan-17	9.0000% GNMA SF 30 YEAR			
9ILINP0	MBS	GNMA	G00195323	58,219.00	61,817.38	15-Jul-21	8.0000% GNMA 489032			
9ILINP0	MBS	GNMA	G00199010	2,235.00	2,447.59	15-Jan-17	10.0000% GNMA SF 30 YEAR			
9ILINP0	MBS	GNMA	G00213753	107,223.00	114,213.03	15-Jul-21	7.8750% GNMA SF 30 YEAR			
9ILINP0	MBS	GNMA	G00216120	6,998.00	7,565.27	15-Aug-17	9.5000% G N M A PASS THRU POOL 216120XR/MD 9.50	08/15/2017		
9ILINP0	MBS	GNMA	G00224767	12,517.00	13,330.72	15-Feb-23	7.5000% GNMA SF 30 YEAR			
9ILINP0	MBS	GNMA	G00225123	395.00	421.19	15-Nov-17	9.0000% G N M A PASS THRU POOL 225123XASSOCIATES NATIONAL MORTGAG	R/MD 9.00	11/15/2017	
9ILINP0	MBS	GNMA	G00230689	608.00	657.50	15-Aug-17	9.5000% G N M A PASS THRU POOL 230689XMETMOR FINANCIAL INC	R/MD 9.50	08/15/2017	
9ILINP0	MBS	GNMA	G00231079	263.00	283.97	15-Sep-17	9.5000% G N M A PASS THRU POOL 231079XFIRST COMMERCIAL MORTGAGE C	R/MD 9.50	09/15/2017	
9ILINP0	MBS	GNMA	G00252943	2,809.00	2,999.47	15-Jun-18	9.0000% GNMA SF 30 YEAR			
9ILINP0	MBS	GNMA	G00253461	773.00	825.47	15-Dec-19	9.0000% G N M A PASS THRU POOL 253461XBANCOSTON MORTGAGE CORPORA	R/MD 9.00	12/15/2019	
9ILINP0	MBS	GNMA	G00254021	37,053.00	39,461.07	15-Jan-23	7.5000% GNMA SF 30 YEAR			
9ILINP0	MBS	GNMA	G00255648	88,273.00	93,346.02	15-Jul-18	8.7000% GNMA SF 30 YEAR			
9ILINP0	MBS	GNMA	G00256972	36,982.00	39,107.12	15-Sep-18	8.7000% GNMA SF 30 YEAR			
9ILINP0	MBS	GNMA	G00256984	77,930.00	82,408.83	15-Oct-18	8.7000% GNMA SF 30 YEAR			
9ILINP0	MBS	GNMA	G00263815	3,656.00	4,003.17	15-Jul-19	10.0000% GNMA SF 30 YEAR			
9ILINP0	MBS	GNMA	G00264047	24,028.00	25,409.13	15-Dec-18	8.7000% GNMA SF 30 YEAR			
9ILINP0	MBS	GNMA	G00266532	11,528.00	12,276.87	15-Jul-23	7.5000% GNMA SF 30 YEAR			
9ILINP0	MBS	GNMA	G00269515	36,347.00	38,436.47	15-Mar-19	8.7000% GNMA SF 30 YEAR			
9ILINP0	MBS	GNMA	G00272226	24,071.00	25,454.68	15-Apr-19	8.7000% GNMA SF 30 YEAR			
9ILINP0	MBS	GNMA	G00272240	70,586.00	74,643.28	15-May-19	8.7000% GNMA SF 30 YEAR			
9ILINP0	MBS	GNMA	G00273998	57,945.00	61,539.85	15-Jun-19	8.4500% GNMA SF 30 YEAR			
9ILINP0	MBS	GNMA	G00274036	100,577.00	106,816.74	15-Apr-19	8.4500% GNMA SF 30 YEAR			
9ILINP0	MBS	GNMA	G00274047	69,613.00	73,931.09	15-Mar-19	8.4500% GNMA SF 30 YEAR			
9ILINP0	MBS	GNMA	G00278770	413.00	446.82	15-Nov-19	9.5000% GNMA SF 30 YEAR			
9ILINP0	MBS	GNMA	G00280010	53,586.00	56,909.97	15-Jul-19	8.4500% GNMA SF 30 YEAR			
9ILINP0	MBS	GNMA	G00280013	42,396.00	45,025.94	15-Sep-19	8.4500% GNMA SF 30 YEAR			
9ILINP0	MBS	GNMA	G00280027	112,152.00	119,109.30	15-Sep-19	8.4500% GNMA SF 30 YEAR			
9ILINP0	MBS	GNMA	G00280062	97,810.00	103,877.49	15-Oct-19	8.4500% GNMA SF 30 YEAR			
9ILINP0	MBS	GNMA	G00280071	30,944.00	32,863.31	15-Dec-19	8.4500% GNMA SF 30 YEAR			
9ILINP0	MBS	GNMA	G00280076	24,821.00	26,360.58	15-Dec-19	8.4500% GNMA SF 30 YEAR			
9ILINP0	MBS	GNMA	G00280923	71,794.00	76,473.80	15-Nov-20	7.8750% GNMA SF 30 YEAR			
9ILINP0	MBS	GNMA	G00282698	308.00	328.84	15-Mar-20	9.0000% G N M A PASS THRU POOL 282698XGUILD MORTGAGE COMPANY	R/MD 9.00	03/15/2020	
9ILINP0	MBS	GNMA	G00282746	194.00	207.49	15-Apr-20	9.0000% G N M A PASS THRU POOL 282746XSOVRAN MORTGAGE CORPORATION	R/MD 9.00	04/15/2020	
9ILINP0	MBS	GNMA	G00287226	206.00	222.34	15-Apr-20	9.5000% G N M A PASS THRU POOL 287226XAMERICAS MORTGAGE COMPANY	R/MD 9.50	04/15/2020	
9ILINP0	MBS	GNMA	G00288286	18,469.00	19,614.83	15-Jan-20	8.4500% GNMA SF 30 YEAR			
9ILINP0	MBS	GNMA	G00292794	54,170.00	57,531.03	15-Jun-20	8.4500% GNMA SF 30 YEAR			
9ILINP0	MBS	GNMA	G00294668	51,616.00	54,980.23	15-Nov-20	7.8750% GNMA SF 30 YEAR			
9ILINP0	MBS	GNMA	G00295145	31,817.00	33,790.94	15-Sep-20	8.4500% GNMA SF 30 YEAR			
9ILINP0	MBS	GNMA	G00295167	48,932.00	51,967.46	15-Oct-20	8.4500% GNMA SF 30 YEAR			

9ILINP0	MBS	GNMA	G00296713	127,493.00	135,804.32	15-Jun-21	7.8750% GNMA SF 30 YEAR			
9ILINP0	MBS	GNMA	G00296714	56,940.00	60,459.81	15-Jun-21	8.0000% GNMA 489032			
9ILINP0	MBS	GNMA	G00300445	64,565.00	68,570.32	15-Oct-20	8.4500% GNMA SF 30 YEAR			
9ILINP0	MBS	GNMA	G00301759	83,039.00	88,452.56	15-Dec-20	7.8750% GNMA SF 30 YEAR			
9ILINP0	MBS	GNMA	G00301767	247,126.00	263,236.02	15-Feb-21	7.8750% GNMA SF 30 YEAR			
9ILINP0	MBS	GNMA	G00301774	229,580.00	243,771.20	15-May-21	8.0000% GNMA 489032			
9ILINP0	MBS	GNMA	G00305772	43,788.00	46,634.06	15-Feb-23	7.5000% GNMA SF 30 YEAR			
9ILINP0	MBS	GNMA	G00306189	55,158.00	58,567.38	15-Apr-21	8.0000% GNMA 489032			
9ILINP0	MBS	GNMA	G00311838	48,002.00	50,969.38	15-Sep-21	8.0000% GNMA 489032			
9ILINP0	MBS	GNMA	G00312470	692.00	734.35	15-Aug-21	8.0000% G N M A PASS THRU POOL 312470XINLAND MORTGAGE CORPORATION	R/MD	8.00	08/15/2021
9ILINP0	MBS	GNMA	G00314517	1,390.00	1,475.75	15-Nov-21	8.0000% G N M A PASS THRU POOL 314517XR/MD	8.00	11/15/2021	
9ILINP0	MBS	GNMA	G00315111	1,665.00	1,777.19	15-Dec-21	9.0000% GNMA SF 30 YEAR			
9ILINP0	MBS	GNMA	G00316883	192,156.00	204,682.22	15-Nov-21	7.8750% GNMA SF 30 YEAR			
9ILINP0	MBS	GNMA	G00319629	1,629.00	1,729.31	15-Mar-22	8.0000% G N M A PASS THRU POOL 319629XSIBLEY MORTGAGE CORPORATION	R/MD	8.00	03/15/2022
9ILINP0	MBS	GNMA	G00321003	11,053.00	11,771.55	15-Jan-23	7.5000% GNMA SF 30 YEAR			
9ILINP0	MBS	GNMA	G00325090	10,746.00	11,444.97	15-Feb-23	7.5000% GNMA SF 30 YEAR			
9ILINP0	MBS	GNMA	G00326134	59,874.00	61,897.57	15-Dec-36	6.5000% GNMA SF 30 YEAR			
9ILINP0	MBS	GNMA	G00328975	66,790.00	71,131.39	15-Jan-23	7.5000% GNMA SF 30 YEAR			
9ILINP0	MBS	GNMA	G00328979	8,123.00	8,651.40	15-Feb-23	7.5000% GNMA SF 30 YEAR			
9ILINP0	MBS	GNMA	G00328986	3,760.00	4,004.91	15-Feb-23	7.5000% GNMA SF 30 YEAR			
9ILINP0	MBS	GNMA	G00332529	8,413.00	8,959.56	15-Feb-23	7.5000% GNMA SF 30 YEAR			
9ILINP0	MBS	GNMA	G00336129	18,214.00	19,397.76	15-Feb-23	7.5000% GNMA SF 30 YEAR			
9ILINP0	MBS	GNMA	G00336725	20,437.00	21,765.82	15-Jan-23	7.5000% GNMA SF 30 YEAR			
9ILINP0	MBS	GNMA	G00337031	5,887.00	6,269.65	15-Feb-23	7.5000% GNMA SF 30 YEAR			
9ILINP0	MBS	GNMA	G00338739	38,494.00	40,996.48	15-Apr-23	7.5000% GNMA SF 30 YEAR			
9ILINP0	MBS	GNMA	G00339887	32,067.00	34,151.38	15-Jan-23	7.5000% GNMA SF 30 YEAR			
9ILINP0	MBS	GNMA	G00340055	18,208.00	19,391.39	15-Sep-23	7.5000% GNMA SF 30 YEAR			
9ILINP0	MBS	GNMA	G00342726	7,960.00	8,477.29	15-Jul-23	7.5000% GNMA SF 30 YEAR			
9ILINP0	MBS	GNMA	G00342778	16,360.00	17,423.93	15-Feb-23	7.5000% GNMA SF 30 YEAR			
9ILINP0	MBS	GNMA	G00342821	8,728.00	9,294.96	15-Mar-23	7.5000% GNMA SF 30 YEAR			
9ILHPK2	MBS	GNMA	G00343532	16,497.00	17,569.04	15-Jan-23	7.5000% GNMA SF 30 YEAR			
9ILHPK2	MBS	GNMA	G00344217	5,408.00	5,793.14	15-Jan-23	7.5000% GNMA 30YR SLIGHTLY SEASONED			
9ILHPK2	MBS	GNMA	G00344229	4,300.00	4,579.09	15-Feb-23	7.5000% GNMA SF 30 YEAR			
9ILHPK2	MBS	GNMA	G00344466	47,653.00	50,749.94	15-Feb-23	7.5000% GNMA SF 30 YEAR			
9ILHPK2	MBS	GNMA	G00344555	10,038.00	10,489.53	15-Nov-23	6.5000% GNMA SF 30 YEAR			
9ILHPK2	MBS	GNMA	G00344703	8,095.00	8,621.08	15-Jan-23	7.5000% GNMA SF 30 YEAR			
9ILHPK2	MBS	GNMA	G00345287	28,465.00	30,315.65	15-Feb-23	7.5000% GNMA SF 30 YEAR			
9ILHPK2	MBS	GNMA	G00345367	16,392.00	17,457.40	15-Jan-23	7.5000% GNMA SF 30 YEAR			
9ILHPK2	MBS	GNMA	G00345895	11,186.00	11,913.06	15-Oct-23	7.5000% GNMA SF 30 YEAR			
9ILHPK2	MBS	GNMA	G00347959	5,373.00	5,668.47	15-Jun-23	7.0000% GNMA SF 30 YEAR			
9ILHPK2	MBS	GNMA	G00348001	16,266.00	17,322.93	15-Feb-23	7.5000% GNMA SF 30 YEAR			
9ILHPK2	MBS	GNMA	G00348071	17,284.00	18,407.26	15-May-23	7.5000% GNMA SF 30 YEAR			
9ILHPK2	MBS	GNMA	G00349537	7,746.00	8,249.20	15-Feb-23	7.5000% GNMA SF 30 YEAR			
9ILHPK2	MBS	GNMA	G00349978	31,693.00	33,753.14	15-Feb-23	7.5000% GNMA SF 30 YEAR			
9ILHPK2	MBS	GNMA	G00349986	15,081.00	16,060.94	15-Feb-23	7.5000% GNMA SF 30 YEAR			
9ILHPK2	MBS	GNMA	G00351142	15,546.00	16,654.17	15-Aug-23	7.5000% GNMA 30YR SLIGHTLY SEASONED			
9ILHPK2	MBS	GNMA	G00351525	16,346.00	17,510.29	15-Aug-23	7.5000% GNMA 30YR SLIGHTLY SEASONED			
9ILHPK2	MBS	GNMA	G00351540	7,603.00	8,096.73	15-Sep-23	7.5000% GNMA SF 30 YEAR			
9ILHPK2	MBS	GNMA	G00352083	671,406.00	715,046.86	15-Sep-23	7.5000% GNMA 352083			
9ILHPK2	MBS	GNMA	G00352083	671,406.00	715,046.86	15-Sep-23	7.5000% GNMA 352083			
9ILHPK2	MBS	GNMA	G00352083	349,131.00	371,824.36	15-Sep-23	7.5000% GNMA 352083			
9ILHPK2	MBS	GNMA	G00352351	21,116.00	22,488.95	15-Feb-23	7.5000% GNMA SF 30 YEAR			
9ILHPK2	MBS	GNMA	G00352355	17,550.00	18,800.20	15-Feb-23	7.5000% GNMA 30YR SLIGHTLY SEASONED			
9ILHPK2	MBS	GNMA	G00352378	57,769.00	61,524.23	15-Feb-23	7.5000% GNMA SF 30 YEAR			
9ILHPK2	MBS	GNMA	G00353144	17,111.00	18,330.03	15-Sep-23	7.5000% GNMA 30YR SLIGHTLY SEASONED			
9ILHPK2	MBS	GNMA	G00354216	10,493.00	10,964.36	15-Dec-23	6.5000% GNMA SF 30 YEAR			
9ILHPK2	MBS	GNMA	G00354675	7,678.00	8,023.15	15-Oct-23	6.5000% GNMA SF 30 YEAR			
9ILHPK2	MBS	GNMA	G00354694	16,193.00	17,246.03	15-Nov-23	7.5000% GNMA SF 30 YEAR			
9ILHPK2	MBS	GNMA	G00354696	8,169.00	8,535.54	15-Dec-23	6.5000% GNMA SF 30 YEAR			
9ILHPK2	MBS	GNMA	G00355852	28,659.00	29,946.94	15-Feb-24	6.5000% GNMA SF 30 YEAR			
9ILHPK2	MBS	GNMA	G00356925	5,938.00	6,323.66	15-Jun-23	7.5000% GNMA SF 30 YEAR			
9ILHPK2	MBS	GNMA	G00358836	2,320.00	2,470.50	15-Sep-23	7.5000% GNMA SF 30 YEAR			
9ILHPK2	MBS	GNMA	G00359801	6,554.00	6,979.52	15-Jul-23	7.5000% GNMA SF 30 YEAR			
9ILHPK2	MBS	GNMA	G00359964	32,619.00	34,738.87	15-Dec-23	7.5000% G N M A PASS THRU POOL 359964XTROY AND NICHOLS, INC	R/MD	7.50	12/15/2023
9ILHPK2	MBS	GNMA	G00360173	15,672.00	16,690.72	15-Aug-23	7.5000% GNMA SF 30 YEAR			
9ILHPK2	MBS	GNMA	G00360189	7,224.00	7,549.09	15-Oct-23	6.5000% GNMA SF 30 YEAR			
9ILHPK2	MBS	GNMA	G00361356	12,494.00	13,306.02	15-Sep-23	7.5000% GNMA SF 30 YEAR			
9ILHPK2	MBS	GNMA	G00361832	35,206.00	37,493.95	15-Sep-23	7.5000% G N M A PASS THRU POOL 361832XISSUE DATE	09/01/1993R/MD	7.50	09/15/2023
9ILHPK2	MBS	GNMA	G00363136	27,175.00	28,941.81	15-Aug-23	7.5000% GNMA SF 30 YEAR			
9ILHPK2	MBS	GNMA	G00364922	8,927.00	9,328.54	15-Feb-24	6.5000% GNMA SF 30 YEAR			
9ILHPK2	MBS	GNMA	G00366569	107,032.00	113,989.17	15-Oct-23	7.5000% GNMA SF 30 YEAR			

9ILHPK2	MBS	GNMA	G00370112	5,902.00	6,166.94	15-Nov-23	6.5000% GNMA SF 30 YEAR			
9ILHPK2	MBS	GNMA	G00370675	10,341.00	10,805.91	15-Nov-23	6.5000% GNMA SF 30 YEAR			
9ILHPK2	MBS	GNMA	G00376568	7,403.00	7,627.47	15-Jul-09	7.5000% G N M A PASS THRU POOL 376568XNORWEST MORTGAGE INC	R/M/D	7.50	07/15/2009
9ILHPK2	MBS	GNMA	G00385813	2,536.00	2,613.36	15-Jul-09	7.5000% GNMA-15YR MATURITY			
9ILHPK2	MBS	GNMA	G00387096	23,647.00	25,108.61	15-Aug-25	8.0000% GNMA SF 30 YEAR			
9ILHPK2	MBS	GNMA	G00389557	128,642.00	132,073.25	15-Nov-37	6.0000% GNMA SF 30 YEAR			
9ILHPK2	MBS	GNMA	G00389762	232,510.00	240,192.17	15-Nov-32	6.0000% GNMA SF 30 YEAR			
9ILHPK2	MBS	GNMA	G00389996	12,171.00	12,539.87	15-Aug-09	7.5000% GNMA-15YR MATURITY			
9ILHPK2	MBS	GNMA	G00392147	12.00	12.49	15-May-24	7.5000% G N M A PASS THRU POOL 392147XCOUNTRYWIDE FUNDING CORPORA	R/M/D	7.50	05/15/2024
9ILHPK2	MBS	GNMA	G00394803	36,458.00	37,582.80	15-Jan-11	7.0000% GNMA-15YR MATURITY			
9ILHPK2	MBS	GNMA	G00395157	6,857.00	7,064.86	15-Jul-09	7.5000% GNMA-15YR MATURITY			
9ILHPK2	MBS	GNMA	G00409103	1,914,953.00	1,921,280.93	15-Jul-23	4.5000% GNMA-15YR MATURITY			
9ILHPK2	MBS	GNMA	G00410316	957.00	1,019.21	15-Feb-26	7.5000% GNMA SF 30 YEAR			
9ILHPK2	MBS	GNMA	G00417315	8,456.00	8,712.12	15-Mar-11	7.5000% GNMA-15YR MATURITY			
9ILHPK2	MBS	GNMA	G00417364	3,087.00	3,206.56	15-Apr-11	6.0000% GNMA-15YR MATURITY			
9ILHPK2	MBS	GNMA	G00419153	215,803.00	222,932.84	15-Nov-28	6.0000% GNMA SF 30 YEAR			
9ILHPK2	MBS	GNMA	G00419529	58,126.00	61,718.88	15-Jan-26	8.0000% GNMA SF 30 YEAR			
9ILHPK2	MBS	GNMA	G00430006	14,344.00	15,131.67	15-Nov-27	7.0000% GNMA SF 30 YEAR			
9ILHPK2	MBS	GNMA	G00430384	19,601.00	20,812.51	15-Aug-26	8.0000% GNMA SF 30 YEAR			
9ILHPK2	MBS	GNMA	G00431529	11,796.00	12,563.99	15-Nov-26	7.7500% GNMA SF 30 YEAR			
9ILHPK2	MBS	GNMA	G00433824	59,953.00	62,270.90	15-May-13	6.0000% GNMA-15YR MATURITY			
9ILHPK2	MBS	GNMA	G00434312	1,742.00	1,809.62	15-Apr-14	6.0000% GNMA-15YR MATURITY			
9ILHPK2	MBS	GNMA	G00435016	4,592.00	4,902.31	15-Jan-31	9.0000% GNMA SF 30 YEAR			
9ILHPK2	MBS	GNMA	G00442976	107,382.00	112,206.64	15-Jan-29	6.5000% GNMA SF 30 YEAR			
9ILHPK2	MBS	GNMA	G00446812	6,260.00	6,603.93	15-Jun-27	7.0000% GNMA SF 30 YEAR			
9ILHPK2	MBS	GNMA	G00458890	6,379.00	6,625.98	15-May-13	6.0000% GNMA-15YR MATURITY			
9ILHPK2	MBS	GNMA	G00469619	172,379.00	180,124.00	15-Oct-28	6.5000% GNMA SF 30 YEAR			
9ILHPK2	MBS	GNMA	G00471651	1,931,616.00	1,932,974.35	15-Jun-37	5.0000% GNMA SF 30 YEAR			
9ILHPK2	MBS	GNMA	G00482726	124,138.00	129,715.96	15-Mar-29	6.5000% GNMA SF 30 YEAR			
9ILHPK2	MBS	GNMA	G00485611	815,851.00	860,646.49	15-Jul-31	7.0000% GNMA SF 30 YEAR			
9ILHPK2	MBS	GNMA	G00486417	1,507.00	1,605.01	15-Sep-29	7.5000% GNMA SF 30 YEAR			
9ILHPK2	MBS	GNMA	G00494136	5,722.00	6,075.47	15-Sep-29	8.0000% GNMA SF 30 YEAR			
9ILHPK2	MBS	GNMA	G00495940	2,961.00	3,040.35	15-Feb-29	6.0000% GNMA SF 30 YEAR			
9ILHPK2	MBS	GNMA	G00497099	2,485,397.00	2,487,144.26	15-Aug-33	5.0000% GNMA SF 30 YEAR			
9ILHPK2	MBS	GNMA	G00504588	610.00	649.36	15-Oct-29	7.5000% GNMA SF 30 YEAR			
9ILHPK2	MBS	GNMA	G00508844	2,931.00	3,112.44	15-Sep-29	8.0000% GNMA SF 30 YEAR			
9ILHPK2	MBS	GNMA	G00510402	324,758.00	319,023.92	15-Jan-35	4.5000% GNMA SF 30 YEAR			
9ILHPK2	MBS	GNMA	G00511772	337.00	358.19	15-Nov-30	8.0000% GNMA SF 30 YEAR			
9ILHPK2	MBS	GNMA	G00517300	36,928.00	39,328.80	15-Sep-29	7.5000% GNMA SF 30 YEAR			
9ILHPK2	MBS	GNMA	G00520534	237,354.00	233,162.76	15-Mar-35	4.5000% GNMA SF 30 YEAR			
9ILHPK2	MBS	GNMA	G00520558	1,539.00	1,638.77	15-Feb-30	7.5000% GNMA SF 30 YEAR			
9ILHPK2	MBS	GNMA	G00520974	937,173.00	920,625.99	15-Apr-35	4.5000% GNMA SF 30 YEAR			
9ILHPK2	MBS	GNMA	G00523499	125,500.00	129,222.37	15-Sep-16	5.5000% GNMA-15YR MATURITY			
9ILHPK2	MBS	GNMA	G00528224	205.00	218.07	15-May-30	8.0000% GNMA SF 30 YEAR			
9ILINP0	MBS	GNMA	G00530967	151,033.00	157,818.70	15-Mar-31	6.5000% GNMA SF 30 YEAR			
9ILHPK2	MBS	GNMA	G00530973	297,316.00	310,673.98	15-Apr-31	6.5000% GNMA SF 30 YEAR			
9ILHPK2	MBS	GNMA	G00530975	182,962.00	191,182.79	15-May-31	6.5000% GNMA SF 30 YEAR			
9ILHPK2	MBS	GNMA	G00530983	1,042,448.00	1,089,284.64	15-Jun-31	6.5000% GNMA SF 30 YEAR			
9ILHPK2	MBS	GNMA	G00530997	820,932.00	857,816.05	15-Aug-31	6.5000% GNMA SF 30 YEAR			
9ILHPK2	MBS	GNMA	G00531000	756,487.00	790,475.70	15-Sep-31	6.5000% GNMA SF 30 YEAR			
9ILHPK2	MBS	GNMA	G00531032	861,989.00	900,717.57	15-Jun-32	6.5000% GNMA SF 30 YEAR			
9ILHPK2	MBS	GNMA	G00531037	1,055,985.00	1,103,430.12	15-Jul-32	6.5000% GNMA SF 30 YEAR			
9ILHPK2	MBS	GNMA	G00531039	304,309.00	317,981.74	15-Aug-32	6.5000% GNMA SF 30 YEAR			
9ILHPK2	MBS	GNMA	G00531041	103,966.00	108,637.60	15-Sep-32	6.5000% GNMA SF 30 YEAR			
9ILHPK2	MBS	GNMA	G00531048	466,097.00	481,496.68	15-Nov-32	6.0000% GNMA SF 30 YEAR			
9ILHPK2	MBS	GNMA	G00531052	842,102.00	869,924.50	15-Dec-32	6.0000% GNMA SF 30 YEAR			
9ILINP0	MBS	GNMA	G00531143	403.00	428.11	15-May-30	8.0000% GNMA SF 30 YEAR			
9ILINP0	MBS	GNMA	G00538270	529,986.00	547,897.62	15-Nov-31	6.5000% GNMA SF 30 YEAR			
9ILINP0	MBS	GNMA	G00543017	1,457.00	1,551.52	15-Jan-32	7.5000% GNMA SF 30 YEAR			
9ILINP0	MBS	GNMA	G00543919	1,391.00	1,481.47	15-Feb-31	7.5000% GNMA SF 30 YEAR			
9ILINP0	MBS	GNMA	G00550655	855,665.00	834,192.73	15-Sep-35	4.5000% GNMA SF 30 YEAR			
9ILINP0	MBS	GNMA	G00552244	549,145.00	567,704.28	15-Dec-31	6.5000% GNMA SF 30 YEAR			
9ILINP0	MBS	GNMA	G00552390	58,410.00	61,034.52	15-Feb-32	6.5000% GNMA SF 30 YEAR			
9ILINP0	MBS	GNMA	G00552519	121,762.00	125,877.68	15-Apr-32	6.5000% GNMA SF 30 YEAR			
9ILINP0	MBS	GNMA	G00552888	156,290.00	161,453.78	15-Nov-32	6.0000% GNMA SF 30 YEAR			
9ILINP0	MBS	GNMA	G00553070	434,245.00	448,592.29	15-Feb-33	6.0000% GNMA SF 30 YEAR			
9ILINP0	MBS	GNMA	G00553132	611,107.00	638,563.63	15-Mar-33	6.5000% GNMA SF 30 YEAR			
9ILINP0	MBS	GNMA	G00555689	7,412.00	7,744.63	15-Jan-32	6.5000% GNMA SF 30 YEAR			
9ILINP0	MBS	GNMA	G00558762	631,386.00	652,245.97	15-Nov-33	6.0000% GNMA SF 30 YEAR			
9ILINP0	MBS	GNMA	G00563380	163,229.00	168,622.14	15-Nov-31	6.0000% GNMA SF 30 YEAR			
9ILINP0	MBS	GNMA	G00564221	1,203.00	1,280.66	15-Aug-31	7.5000% GNMA SF 30 YEAR			
9ILINP0	MBS	GNMA	G00565102	184,050.00	190,130.78	15-Sep-32	6.0000% GNMA SF 30 YEAR			



9ILINP0	MBS	GNMA	G00565214	466,482.00	478,923.72	15-Aug-37	6.0000% GNMA SF 30 YEAR
9ILGKU2	MBS	GNMA	G00569573	178,965.00	184,878.12	15-Jan-32	6.0000% GNMA SF 30 YEAR
9ILGKU2	MBS	GNMA	G00574096	27,617.00	28,147.08	15-Apr-19	5.0000% GNMA-15YR MATURITY
9ILGKU2	MBS	GNMA	G00574232	196,111.00	204,922.29	15-Apr-32	6.5000% GNMA SF 30 YEAR
9ILGKU2	MBS	GNMA	G00574383	286,258.00	295,715.29	15-Jan-32	6.0000% GNMA SF 30 YEAR
9ILGKU2	MBS	GNMA	G00579286	1,591.00	1,694.09	15-Feb-32	7.5000% GNMA SF 30 YEAR
9ILGKU2	MBS	GNMA	G00580306	72,959.00	74,163.01	15-Aug-37	5.5000% GNMA SF 30 YEAR
9ILGKU2	MBS	GNMA	G00580844	692,873.00	713,426.00	15-Jul-19	5.5000% GNMA-15YR MATURITY
9ILGKU2	MBS	GNMA	G00582100	1,466.00	1,560.93	15-Apr-32	7.5000% GNMA SF 30 YEAR
9ILGKU2	MBS	GNMA	G00583578	829.00	882.71	15-Apr-32	7.5000% GNMA SF 30 YEAR
9ILGKU2	MBS	GNMA	G00583845	197,385.00	203,906.68	15-Apr-32	6.0000% GNMA SF 30 YEAR
9ILGKU2	MBS	GNMA	G00586595	163,168.00	168,558.51	15-Jun-32	6.0000% GNMA SF 30 YEAR
9ILGKU2	MBS	GNMA	G00591717	28,194.00	28,734.25	15-May-19	5.0000% GNMA-15YR MATURITY
9ILGKU2	MBS	GNMA	G00592060	542,277.00	542,658.17	15-Jul-33	5.0000% GNMA SF 30 YEAR
9ILGKU2	MBS	GNMA	G00592081	227,589.00	230,131.90	15-Jun-18	4.5000% GNMA-15YR MATURITY
9ILGKU2	MBS	GNMA	G00592471	50,018.00	50,977.64	15-Jan-18	5.0000% GNMA-15YR MATURITY
9ILGKU2	MBS	GNMA	G00596747	894,726.00	924,286.39	15-Dec-32	6.0000% GNMA SF 30 YEAR
9ILGKU2	MBS	GNMA	G00600659	15,430.00	15,842.04	15-May-37	6.0000% GNMA SF 30 YEAR
9ILGKU2	MBS	GNMA	G00603219	1,583,086.00	1,609,206.73	15-Jun-35	5.5000% GNMA SF 30 YEAR
9ILGKU2	MBS	GNMA	G00603709	1,476,991.00	1,516,384.70	15-May-33	6.0000% GNMA SF 30 YEAR
9ILGKU2	MBS	GNMA	G00603781	858,880.00	859,484.08	15-Jun-33	5.0000% GNMA SF 30 YEAR
9ILGKU2	MBS	GNMA	G00604120	16,796.00	17,117.83	15-Mar-18	5.0000% GNMA-15YR MATURITY
9ILGKU2	MBS	GNMA	G00604513	244,632.00	248,668.33	15-Aug-33	5.5000% GNMA SF 30 YEAR
9ILGKU2	MBS	GNMA	G00604622	1,250,412.00	1,251,290.82	15-Sep-33	5.0000% GNMA SF 30 YEAR
9ILGKU2	MBS	GNMA	G00604623	236,476.00	236,642.63	15-Sep-33	5.0000% GNMA SF 30 YEAR
9ILGKU2	MBS	GNMA	G00605528	223,488.00	230,871.69	15-Oct-34	6.0000% GNMA SF 30 YEAR
9ILGKU2	MBS	GNMA	G00605639	25,035.00	26,003.26	15-Aug-19	6.0000% GNMA-15YR MATURITY
9ILGKU2	MBS	GNMA	G00605733	3,199,082.00	3,251,867.28	15-Oct-34	5.5000% GNMA SF 30 YEAR
9ILGKU2	MBS	GNMA	G00606838	256,156.00	251,633.24	15-Aug-33	4.5000% GNMA SF 30 YEAR
9ILHPK2	MBS	GNMA	G00607652	24,432.00	24,900.77	15-Feb-18	5.0000% GNMA-15YR MATURITY
9ILHPK2	MBS	GNMA	G00607702	238,584.00	246,466.24	15-Feb-33	6.0000% GNMA SF 30 YEAR
9ILHPK2	MBS	GNMA	G00608259	315,476.00	309,905.52	15-Aug-33	4.5000% GNMA SF 30 YEAR
9ILHPK2	MBS	GNMA	G00609092	3,877,965.00	4,060,229.71	15-May-38	6.5000% GNMA PUERTO RICO 30 YEAR
9ILHPK2	MBS	GNMA	G00611931	698,916.00	710,448.23	15-May-33	5.5000% GNMA SF 30 YEAR
9ILINP0	MBS	GNMA	G00614617	777.00	827.18	15-Jul-33	7.5000% GNMA SF 30 YEAR
9ILINP0	MBS	GNMA	G00615373	2,460,899.00	2,462,629.16	15-Jul-33	5.0000% GNMA SF 30 YEAR
9ILINP0	MBS	GNMA	G00615403	847,486.00	826,219.65	15-Aug-33	4.5000% GNMA SF 30 YEAR
9ILINP0	MBS	GNMA	G00615639	467,234.00	458,984.58	15-Sep-33	4.5000% GNMA SF 30 YEAR
9ILINP0	MBS	GNMA	G00617261	13,923.00	14,294.85	15-Sep-36	6.0000% GNMA SF 30 YEAR
9ILINP0	MBS	GNMA	G00617556	675,720.00	676,195.22	15-Jun-37	5.0000% GNMA SF 30 YEAR
9ILINP0	MBS	GNMA	G00617670	163,528.00	169,054.98	15-Aug-37	6.5000% GNMA SF 30 YEAR
9ILINP0	MBS	GNMA	G00617705	28,669.00	29,433.15	15-Sep-37	6.0000% GNMA SF 30 YEAR
9ILINP0	MBS	GNMA	G00617710	84,368.00	87,219.46	15-Sep-37	6.5000% GNMA SF 30 YEAR
9ILINP0	MBS	GNMA	G00617754	95,803.00	98,358.10	15-Oct-37	6.0000% GNMA SF 30 YEAR
9ILINP0	MBS	GNMA	G00617790	153,538.00	157,632.69	15-Nov-37	6.0000% GNMA SF 30 YEAR
9ILINP0	MBS	GNMA	G00618701	156,423.00	161,709.39	15-Aug-37	6.5000% GNMA SF 30 YEAR
9ILINP0	MBS	GNMA	G00619080	173,182.00	178,904.15	15-Sep-34	6.0000% GNMA SF 30 YEAR
9ILINP0	MBS	GNMA	G00619530	212,486.00	219,506.25	15-Feb-33	6.0000% GNMA SF 30 YEAR
9ILINP0	MBS	GNMA	G00626304	49,416.00	50,733.66	15-Aug-36	6.0000% GNMA SF 30 YEAR
9ILINP0	MBS	GNMA	G00631305	105,451.00	107,191.29	15-Sep-35	5.5000% GNMA SF 30 YEAR
9ILINP0	MBS	GNMA	G00632260	272,999.00	273,190.85	15-Jun-38	5.0000% GNMA SF 30 YEAR
9ILINP0	MBS	GNMA	G00632880	134,707.00	139,157.66	15-Jul-35	6.0000% GNMA SF 30 YEAR
9ILINP0	MBS	GNMA	G00643228	211,965.00	225,742.55	15-Feb-37	7.5000% GNMA SF 30 YEAR
9ILINP0	MBS	GNMA	G00644750	278,682.00	278,878.25	15-May-35	5.0000% GNMA SF 30 YEAR
9ILINP0	MBS	GNMA	G00645307	14,494.00	14,504.30	15-Jun-38	5.0000% GNMA SF 30 YEAR
9ILINP0	MBS	GNMA	G00645857	110,155.00	111,972.71	15-Dec-35	5.5000% GNMA SF 30 YEAR
9ILINP0	MBS	GNMA	G00647459	103,130.00	105,107.94	15-Oct-20	5.0000% GNMA-15YR MATURITY
9ILINP0	MBS	GNMA	G00648337	176,627.00	180,014.38	15-Oct-20	5.0000% GNMA-15YR MATURITY
9ILINP0	MBS	GNMA	G00649495	219,306.00	227,300.79	15-Oct-35	6.5000% LOW LOAN GNMA SF 30 YEAR
9ILINP0	MBS	GNMA	G00649510	3,090,340.00	3,141,330.48	15-Oct-35	5.5000% GNMA SF 30 YEAR
9ILINP0	MBS	GNMA	G00650079	131,514.00	134,036.57	15-Nov-20	5.0000% GNMA-15YR MATURITY
9ILINP0	MBS	GNMA	G00650259	288,917.00	293,683.78	15-Apr-36	5.5000% GNMA SF 30 YEAR
9ILINP0	MBS	GNMA	G00651882	215,450.00	222,731.35	15-Sep-36	6.5000% GNMA SF 30 YEAR
9ILINP0	MBS	GNMA	G00652707	1,218,297.00	1,259,471.17	15-Aug-36	6.5000% GNMA SF 30 YEAR
9ILINP0	MBS	GNMA	G00655251	205,463.00	212,406.97	15-Oct-36	6.5000% GNMA SF 30 YEAR
9ILINP0	MBS	GNMA	G00655348	1,078,776.00	1,115,234.81	15-May-36	6.5000% GNMA SF 30 YEAR
9ILINP0	MBS	GNMA	G00656807	43,958.00	45,443.19	15-Feb-37	6.5000% GNMA SF 30 YEAR
9ILINP0	MBS	GNMA	G00657112	1,114,239.00	1,186,664.23	15-Nov-36	7.5000% GNMA SF 30 YEAR
9ILINP0	MBS	GNMA	G00658182	188,891.00	193,929.28	15-Nov-36	6.0000% GNMA SF 30 YEAR
9ILINP0	MBS	GNMA	G00658255	257,165.00	250,712.20	15-Jan-37	4.5000% GNMA SF 30 YEAR
9ILINP0	MBS	GNMA	G00658322	1,298,954.00	1,346,304.57	15-Mar-37	6.5000% LOW LOAN GNMA SF 30 YEAR
9ILINP0	MBS	GNMA	G00658385	55,946.00	57,836.55	15-Jan-37	6.5000% GNMA SF 30 YEAR

9ILINPO	MBS	GNMA	G00658417	290,892.00	300,723.32	15-Feb-37	6.5000% GNMA SF 30 YEAR
9ILINPO	MBS	GNMA	G00661183	973,601.00	999,568.85	15-Nov-37	6.0000% GNMA SF 30 YEAR
9ILINPO	MBS	GNMA	G00661960	475,266.00	506,158.10	15-Nov-36	7.5000% GNMA SF 30 YEAR
9ILINPO	MBS	GNMA	G00662510	215,220.00	215,371.19	15-Jul-37	5.0000% GNMA SF 30 YEAR
9ILINPO	MBS	GNMA	G00663168	6,168.00	6,172.30	15-Apr-37	5.0000% GNMA SF 30 YEAR
9ILINPO	MBS	GNMA	G00664352	311,409.00	321,933.39	15-Sep-37	6.5000% GNMA SF 30 YEAR
9ILINPO	MBS	GNMA	G00664368	84,260.00	87,107.87	15-Oct-37	6.5000% GNMA SF 30 YEAR
9ILINPO	MBS	GNMA	G00664947	34,771.00	35,945.95	15-Sep-37	6.5000% GNMA SF 30 YEAR
9ILINPO	MBS	GNMA	G00667744	1,170.00	1,189.75	15-Jul-37	5.5000% GNMA SF 30 YEAR
9ILINPO	MBS	GNMA	G00668888	1,645,314.00	1,752,259.46	15-May-37	7.5000% GNMA SF 30 YEAR
9ILINPO	MBS	GNMA	G00668892	1,599,916.00	1,703,910.26	15-Jun-37	7.5000% GNMA SF 30 YEAR
9ILINPO	MBS	GNMA	G00668897	723,606.00	770,640.47	15-Jun-37	7.5000% GNMA SF 30 YEAR
9ILINPO	MBS	GNMA	G00670146	318,624.00	329,392.10	15-Aug-37	6.5000% GNMA SF 30 YEAR
9ILINPO	MBS	GNMA	G00670392	2,048,518.00	2,144,797.89	15-Jan-38	6.5000% GNMA PUERTO RICO 30 YEAR
9ILINPO	MBS	GNMA	G00670393	1,390,487.00	1,481,607.69	15-Jan-38	7.0000% GNMA PUERTO RICO 30 YEAR
9ILINPO	MBS	GNMA	G00670403	3,416,000.00	3,576,551.63	15-Feb-38	6.5000% GNMA PUERTO RICO 30 YEAR
9ILKJKO	MBS	GNMA	G00670957	154,174.00	159,384.20	15-Oct-37	6.5000% GNMA SF 30 YEAR
9ILKJKO	MBS	GNMA	G00671087	98,697.00	102,032.36	15-Oct-37	6.5000% GNMA SF 30 YEAR
9ILINPO	MBS	GNMA	G00671489	120,096.00	124,154.93	15-Aug-37	6.5000% GNMA SF 30 YEAR
9ILINPO	MBS	GNMA	G00671496	131,551.00	135,996.86	15-Aug-37	6.5000% GNMA SF 30 YEAR
9ILKJKO	MBS	GNMA	G00671809	1,004,604.00	1,041,225.36	15-Jun-37	6.5000% LOW LOAN GNMA SF 30 YEAR
9ILKJKO	MBS	GNMA	G00672583	1,114,442.00	1,155,066.88	15-Jan-38	6.5000% LOW LOAN GNMA SF 30 YEAR
9ILKJKO	MBS	GNMA	G00672709	3,113,815.00	3,035,677.99	15-May-38	4.5000% GNMA SF 30 YEAR
9ILKJKO	MBS	GNMA	G00673001	921,627.00	922,274.54	15-Aug-38	5.0000% GNMA SF 30 YEAR
9ILKJKO	MBS	GNMA	G00673600	58,603.00	60,165.83	15-Aug-37	6.0000% GNMA SF 30 YEAR
9ILKJKO	MBS	GNMA	G00674450	74,770.00	77,296.69	15-Sep-37	6.5000% GNMA SF 30 YEAR
9ILKJKO	MBS	GNMA	G00675084	3,238,239.00	3,356,283.41	15-Jan-38	6.5000% LOW LOAN GNMA SF 30 YEAR
9ILKJKO	MBS	GNMA	G00675138	342,430.00	354,912.98	15-Feb-38	6.5000% LOW LOAN GNMA SF 30 YEAR
9ILKJKO	MBS	GNMA	G00675371	3,579,052.00	3,489,240.21	15-May-38	4.5000% GNMA SF 30 YEAR
9ILKJKO	MBS	GNMA	G00675475	680,180.00	680,657.83	15-Jun-38	5.0000% GNMA SF 30 YEAR
9ILKJKO	MBS	GNMA	G00675477	571,290.00	571,691.62	15-Jun-38	5.0000% GNMA SF 30 YEAR
9ILKJKO	MBS	GNMA	G00675484	456,653.00	464,187.40	15-Jun-38	5.5000% GNMA SF 30 YEAR
9ILKJKO	MBS	GNMA	G00675485	153,238.00	155,766.87	15-Jun-38	5.5000% GNMA SF 30 YEAR
9ILKJKO	MBS	GNMA	G00676230	83,895.00	86,730.50	15-Oct-37	6.5000% GNMA SF 30 YEAR
9ILKJKO	MBS	GNMA	G00676386	159,350.00	168,099.28	15-Jan-38	7.0000% LOW LOAN GNMA SF 30 YEAR
9ILKJKO	MBS	GNMA	G00676463	385,392.00	398,417.14	15-Nov-37	6.5000% GNMA SF 30 YEAR
9ILKJKO	MBS	GNMA	G00676514	199,556.00	199,696.76	15-Feb-38	5.0000% GNMA SF 30 YEAR
9ILKJKO	MBS	GNMA	G00676600	882,539.00	906,078.28	15-Nov-37	6.0000% GNMA SF 30 YEAR
9ILKJKO	MBS	GNMA	G00676666	202,418.00	209,259.52	15-Jan-38	6.5000% GNMA SF 30 YEAR
9ILKJKO	MBS	GNMA	G00676853	2,950,606.00	2,876,563.94	15-May-38	4.5000% GNMA SF 30 YEAR
9ILKJKO	MBS	GNMA	G00677204	386,700.00	386,971.96	15-Aug-38	5.0000% GNMA SF 30 YEAR
9ILKJKO	MBS	GNMA	G00678419	2,899,655.00	3,035,938.30	15-Mar-38	6.5000% GNMA PUERTO RICO 30 YEAR
9ILKJKO	MBS	GNMA	G00678420	1,320,589.00	1,407,128.63	15-Mar-38	7.0000% GNMA PUERTO RICO 30 YEAR
9ILKJKO	MBS	GNMA	G00678437	2,056,697.00	2,153,361.75	15-Apr-38	6.5000% GNMA PUERTO RICO 30 YEAR
9ILKJKO	MBS	GNMA	G00678438	1,073,215.00	1,143,544.62	15-Apr-38	7.0000% GNMA PUERTO RICO 30 YEAR
9ILKJKO	MBS	GNMA	G00680120	208,319.00	215,359.03	15-Jan-38	6.5000% GNMA SF 30 YEAR
9ILKJKO	MBS	GNMA	G00680631	13,767.00	14,134.61	15-Dec-37	6.0000% GNMA SF 30 YEAR
9ILKJKO	MBS	GNMA	G00681808	167,513.00	173,174.10	15-Jan-38	6.5000% GNMA SF 30 YEAR
9ILKJKO	MBS	GNMA	G00682405	134,376.00	136,592.86	15-Aug-38	5.5000% GNMA SF 30 YEAR
9ILKJKO	MBS	GNMA	G00682586	1,226,040.00	1,226,902.50	15-Apr-38	5.0000% GNMA SF 30 YEAR
9ILKJKO	MBS	GNMA	G00683176	45,517.00	45,549.05	15-May-38	5.0000% GNMA SF 30 YEAR
9ILKJKO	MBS	GNMA	G00683900	29,443.00	30,438.40	15-Mar-38	6.5000% GNMA SF 30 YEAR
9ILKJKO	MBS	GNMA	G00684341	12,965.00	13,310.46	15-Mar-38	6.0000% GNMA SF 30 YEAR
9ILKJKO	MBS	GNMA	G00685182	240,289.00	246,697.47	15-Aug-38	6.0000% GNMA SF 30 YEAR
9ILKJKO	MBS	GNMA	G00685486	503,764.00	512,075.74	15-Aug-38	5.5000% GNMA SF 30 YEAR
9ILKJKO	MBS	GNMA	G00685806	498,435.00	506,659.39	15-May-38	5.5000% GNMA SF 30 YEAR
9ILKJKO	MBS	GNMA	G00685810	1,505,365.00	1,560,239.98	15-May-38	6.5000% LOW LOAN GNMA SF 30 YEAR
9ILKJKO	MBS	GNMA	G00685944	1,144,459.00	1,163,342.09	15-Aug-38	5.5000% GNMA SF 30 YEAR
9ILKJKO	MBS	GNMA	G00686061	65,625.00	67,842.81	15-May-38	6.5000% GNMA SF 30 YEAR
9ILKJKO	MBS	GNMA	G00686729	923,067.00	947,687.11	15-May-38	6.0000% GNMA SF 30 YEAR
9ILKJKO	MBS	GNMA	G00686860	1,882,939.00	1,940,221.17	15-Jun-38	6.0000% LOW LOAN GNMA SF 30 YEAR
9ILKJKO	MBS	GNMA	G00687078	34,867.00	36,045.61	15-Aug-38	6.5000% GNMA SF 30 YEAR
9ILKJKO	MBS	GNMA	G00687630	4,595,219.00	4,683,353.61	15-Jul-23	5.0000% GNMA-15YR MATURITY
9ILKJKO	MBS	GNMA	G00687822	46,412.00	47,178.07	15-Aug-38	5.5000% GNMA SF 30 YEAR
9ILKJKO	MBS	GNMA	G00688405	2,136,697.00	2,083,079.20	15-Apr-38	4.5000% GNMA SF 30 YEAR
9ILKJKO	MBS	GNMA	G00688421	4,681,102.00	4,758,340.14	15-May-38	5.5000% GNMA SF 30 YEAR
9ILKJKO	MBS	GNMA	G00688448	2,580,147.00	2,658,640.15	15-May-38	6.0000% LOW LOAN GNMA SF 30 YEAR
9ILKJKO	MBS	GNMA	G00688473	3,730,322.00	3,843,805.44	15-May-38	6.0000% LOW LOAN GNMA SF 30 YEAR
9ILKJKO	MBS	GNMA	G00688699	2,333,671.00	2,443,353.28	15-Jun-38	6.5000% GNMA PUERTO RICO 30 YEAR
9ILKJKO	MBS	GNMA	G00688700	1,563,798.00	1,666,275.81	15-Jun-38	7.0000% GNMA PUERTO RICO 30 YEAR
9ILKJKO	MBS	GNMA	G00689458	6,660.00	6,837.59	15-Jul-38	6.0000% GNMA SF 30 YEAR
9ILKJKO	MBS	GNMA	G00689575	82,107.00	84,881.93	15-Jul-38	6.5000% GNMA SF 30 YEAR

9ILKJK0	MBS	GNMA	G00689778	1,084,455.00	1,116,624.34	15-Aug-23	5.5000% GNMA-15YR MATURITY
9ILKJK0	MBS	GNMA	G00690505	184,046.00	188,954.90	15-Aug-38	6.0000% GNMA SF 30 YEAR
9ILKJK0	MBS	GNMA	G00690533	74,350.00	76,862.80	15-Aug-38	6.5000% GNMA SF 30 YEAR
9ILKJK0	MBS	GNMA	G00690786	2,758,693.00	2,859,255.64	15-May-38	6.5000% LOW LOAN GNMA SF 30 YEAR
9ILKJK0	MBS	GNMA	G00690787	1,777,385.00	1,842,175.76	15-May-38	6.5000% LOW LOAN GNMA SF 30 YEAR
9ILKJK0	MBS	GNMA	G00690800	2,282,452.00	2,225,176.38	15-May-38	4.5000% GNMA SF 30 YEAR
9ILKJK0	MBS	GNMA	G00690881	3,369,721.00	3,285,161.93	15-Jun-38	4.5000% GNMA SF 30 YEAR
9ILKJK0	MBS	GNMA	G00690954	41,797.00	42,486.82	15-Jun-38	5.5000% GNMA SF 30 YEAR
9ILKJK0	MBS	GNMA	G00691216	3,213,102.00	3,321,694.32	15-Jun-38	6.5000% GNMA SF 30 YEAR
9ILKJK0	MBS	GNMA	G00691518	173,157.00	176,013.94	15-Aug-38	5.5000% GNMA SF 30 YEAR
9ILKJK0	MBS	GNMA	G00691644	100,386.00	100,456.51	15-Aug-38	5.0000% GNMA SF 30 YEAR
9ILKJK0	MBS	GNMA	G00691774	50,430.00	51,262.58	15-Jul-38	5.5000% GNMA SF 30 YEAR
9ILKJK0	MBS	GNMA	G00691923	421,323.00	428,275.09	15-Aug-38	5.5000% GNMA SF 30 YEAR
9ILKJK0	MBS	GNMA	G00691936	2,917,425.00	2,965,562.42	15-Aug-38	5.5000% GNMA SF 30 YEAR
9ILKJK0	MBS	GNMA	G00693536	652,600.00	672,453.25	15-Jul-38	6.0000% LOW LOAN GNMA SF 30 YEAR
9ILKJK0	MBS	GNMA	G00693631	379,585.00	385,847.69	15-Jul-38	5.5000% GNMA SF 30 YEAR
9ILKJK0	MBS	GNMA	G00693637	3,221,793.00	3,140,946.14	15-Jul-38	4.5000% GNMA SF 30 YEAR
9ILKJK0	MBS	GNMA	G00694640	79,138.00	81,812.51	15-Jul-38	6.5000% GNMA SF 30 YEAR
9ILKJK0	MBS	GNMA	G00694643	28,506.00	29,266.62	15-Aug-38	6.0000% GNMA SF 30 YEAR
9ILKJK0	MBS	GNMA	G00694644	71,460.00	73,875.51	15-Aug-38	6.5000% GNMA SF 30 YEAR
9ILKJK0	MBS	GNMA	G00695234	219,769.00	223,395.13	15-Aug-38	5.5000% GNMA SF 30 YEAR
9ILKJK0	MBS	GNMA	G00695241	990,803.00	1,045,203.86	15-Aug-38	7.0000% GNMA SF 30 YEAR
9ILKJK0	MBS	GNMA	G00695342	288,337.00	296,027.91	15-Aug-38	6.0000% GNMA SF 30 YEAR
9ILKJK0	MBS	GNMA	G00695351	362,684.00	368,668.73	15-Aug-38	5.5000% GNMA SF 30 YEAR
9ILKJK0	MBS	GNMA	G00695353	68,077.00	70,377.27	15-Aug-38	6.5000% GNMA SF 30 YEAR
9ILKJK0	MBS	GNMA	G00696515	249,681.00	253,800.79	15-Aug-38	5.5000% GNMA SF 30 YEAR
9ILKJK0	MBS	GNMA	G00696537	894,267.00	909,022.89	15-Aug-38	5.5000% GNMA SF 30 YEAR
9ILKJK0	MBS	GNMA	G00696546	612,392.00	622,496.52	15-Aug-38	5.5000% GNMA SF 30 YEAR
9ILKJK0	MBS	GNMA	G00696547	465,904.00	466,231.55	15-Aug-38	5.0000% GNMA SF 30 YEAR
9ILKJK0	MBS	GNMA	G00696567	2,692,975.00	2,625,398.03	15-Aug-38	4.5000% GNMA SF 30 YEAR
9ILKJK0	MBS	GNMA	G00696568	427,262.00	427,562.89	15-Aug-38	5.0000% GNMA SF 30 YEAR
9ILKJK0	MBS	GNMA	G00696589	1,798,788.00	1,828,468.42	15-Aug-38	5.5000% GNMA SF 30 YEAR
9ILKJK0	MBS	GNMA	G00696604	1,055,942.00	1,073,365.03	15-Aug-38	5.5000% GNMA SF 30 YEAR
9ILKJK0	MBS	GNMA	G00696610	65,529.00	66,610.12	15-Aug-38	5.5000% GNMA SF 30 YEAR
9ILINP0	MBS	GNMA	G00780019	1,678.00	1,813.79	15-Dec-09	9.5000% G N M A PASS THRU POOL 780019XR/MD 9.50 12/15/2009
9ILINP0	MBS	GNMA	G00780047	60,358.00	64,439.33	15-Dec-17	9.0000% GNMA SF 30 YEAR
9ILINP0	MBS	GNMA	G00780142	287,418.00	310,699.40	15-Apr-10	9.5000% GNMA 780142
9ILINP0	MBS	GNMA	G00780142	178,085.00	192,509.35	15-Apr-10	9.5000% GNMA 780142
9ILINP0	MBS	GNMA	G00780153	9,701.00	10,356.63	15-Nov-17	9.0000% GNMA SF 30 YEAR
9ILINP0	MBS	GNMA	G00780164	16,720.00	18,308.56	15-Dec-17	10.0000% GNMA SF 30 YEAR
9ILINP0	MBS	GNMA	G00780225	76,192.00	81,487.88	15-Dec-09	9.0000% GNMA SEAS MAT BEFORE 2010
9ILINP0	MBS	GNMA	G00780225	6,862.00	7,338.41	15-Dec-09	9.0000% GNMA SEAS MAT BEFORE 2010
9ILINP0	MBS	GNMA	G00780263	88,175.00	93,625.80	15-Nov-17	8.0000% GNMA SF 30 YEAR
9ILINP0	MBS	GNMA	G00780387	2,996.00	3,086.36	15-Feb-09	7.5000% GNMA-15YR MATURITY
9ILINP0	MBS	GNMA	G00780388	4,869.00	5,019.55	15-Dec-08	7.0000% GNMA-15YR MATURITY
9ILINP0	MBS	GNMA	G00780438	328,584.00	355,199.80	15-Dec-09	9.5000% GNMA 30 YR 79 PROD
9ILINP0	MBS	GNMA	G00780622	215,486.00	228,805.45	15-Aug-27	8.0000% GNMA SF 30 YEAR
9ILINP0	MBS	GNMA	G00780655	7,775.00	8,124.29	15-Oct-27	6.5000% GNMA SF 30 YEAR
9ILINP0	MBS	GNMA	G00780773	34,486.00	36,891.50	15-Apr-28	7.0000% GNMA SF 30 YEAR
9ILINP0	MBS	GNMA	G00780958	87,429.00	90,317.24	15-Jan-29	6.0000% GNMA SF 30 YEAR
9ILINP0	MBS	GNMA	G00780992	139,078.00	147,675.06	15-Dec-28	8.0000% GNMA SF 30 YEAR
9ILINP0	MBS	GNMA	G00781109	1,621,513.00	1,671,526.28	15-Nov-14	7.0000% GNMA-15YR MATURITY
9ILINP0	MBS	GNMA	G00781113	82,092.00	86,599.10	15-Nov-29	7.0000% GNMA SF 30 YEAR
9ILINP0	MBS	GNMA	G00781276	4,392.00	4,589.33	15-Apr-31	6.5000% GNMA SF 30 YEAR
9ILINP0	MBS	GNMA	G00781284	29,428.00	30,565.84	15-Feb-11	6.0000% GNMA-15YR MATURITY
9ILINP0	MBS	GNMA	G00781381	1,504,820.00	1,587,443.50	15-Dec-31	7.0000% GNMA SF 30 YEAR
9ILINP0	MBS	GNMA	G00781381	902,892.00	952,466.10	15-Dec-31	7.0000% GNMA SF 30 YEAR
9ILINP0	MBS	GNMA	G00781459	165,741.00	171,217.22	15-Jun-32	6.0000% GNMA SF 30 YEAR
9ILINP0	MBS	GNMA	G00781469	50,816.00	54,360.38	15-Apr-32	7.0000% GNMA SF 30 YEAR
9ILINP0	MBS	GNMA	G00781562	274,987.00	287,341.68	15-Jan-33	6.5000% GNMA SF 30 YEAR
9ILINP0	MBS	GNMA	G00781607	627,307.00	648,032.47	15-Mar-33	6.0000% GNMA SF 30 YEAR
9ILINP0	MBS	GNMA	G00781675	1,217,251.00	1,271,941.25	15-Jan-33	6.5000% GNMA SF 30 YEAR
9ILINP0	MBS	GNMA	G00781688	198,547.00	205,106.78	15-Dec-33	6.0000% GNMA SF 30 YEAR
9ILINP0	MBS	GNMA	G00781696	902,820.00	943,383.89	15-Apr-33	6.5000% GNMA SF 30 YEAR
9ILINP0	MBS	GNMA	G00781980	211,680.00	223,302.96	15-Dec-34	7.0000% GNMA SF 30 YEAR
9ILINP0	MBS	GNMA	G00782150	336,009.00	341,553.20	15-Apr-37	5.5000% GNMA SF 30 YEAR
9ILINP0	MBS	GNMA	G00782163	78,470.00	80,562.98	15-Jun-37	6.0000% GNMA SF 30 YEAR
9ILINP0	MBS	GNMA	G00782220	139,573.00	143,295.40	15-Nov-37	6.0000% GNMA SF 30 YEAR
9ILINP0	MBS	GNMA	G00782332	30,190.00	30,687.81	15-May-38	5.5000% GNMA SF 30 YEAR
9ILINP0	MBS	GNMA	G00782382	483,050.00	491,020.51	15-Aug-38	5.5000% GNMA SF 30 YEAR
9ILGKU2	MBS	GNMA	I00000058	6,738.00	7,193.69	20-Jul-22	9.0000% GNMA II-JUMBOS
9ILGKU2	MBS	GNMA	I00000380	47.00	52.05	20-Aug-15	11.0000% G N M A PASS THRU POOL 000380MGNMA II

9ILGKU2	MBS	GNMA	I00000549	329.00	351.30	20-May-16	9.0000% G N M A PASS THRU POOL 000549MGNMA II	R/MD	9.00	05/20/2016
9ILGKU2	MBS	GNMA	I00000570	148.00	158.31	20-Jun-16	9.0000% G N M A PASS THRU POOL 000570MGNMA II	R/MD	9.00	06/20/2016
9ILGKU2	MBS	GNMA	I00000608	744.00	794.45	20-Aug-16	9.0000% G N M A PASS THRU POOL 000608MULTIPLE ISSUER	R/MD	9.00	08/20/2016
9ILGKU2	MBS	GNMA	I00000625	930.00	993.30	20-Sep-16	9.0000% G N M A PASS THRU POOL 000625MR/MD	9.00	09/20/2016	
9ILGKU2	MBS	GNMA	I00000660	301.00	321.63	20-Nov-16	9.0000% G N M A PASS THRU POOL 000660MGNMA II	R/MD	9.00	11/20/2016
9ILGKU2	MBS	GNMA	I00000692	240.00	254.14	20-Jan-17	8.0000% GNMA II-JUMBOS			
9ILGKU2	MBS	GNMA	I00000732	465.00	502.14	20-Mar-17	9.5000% GNMA II-JUMBOS			
9ILGKU2	MBS	GNMA	I00000797	2,338.00	2,475.62	20-Jul-17	8.0000% GNMA II-JUMBOS			
9ILGKU2	MBS	GNMA	I00000812	938.00	983.13	20-Jul-17	7.0000% GNMA II-JUMBOS			
9ILGKU2	MBS	GNMA	I00000983	36.00	39.06	20-May-18	9.5000% G N M A PASS THRU POOL 000983MR/MD	9.50	05/20/2018	
9ILGKU2	MBS	GNMA	I00000987	314.00	335.73	20-Mar-23	9.0000% GNMA II-JUMBOS			
9ILGKU2	MBS	GNMA	I00001122	49.00	53.43	20-Jan-19	10.0000% G N M A PASS THRU POOL 001122MR/MD	10.00	01/20/2019	
9ILGKU2	MBS	GNMA	I00001142	1,230.00	1,288.45	20-May-23	7.0000% G N M A PASS THRU POOL 001142MR/MD	7.00	05/20/2023	
9ILGKU2	MBS	GNMA	I00001148	530.00	561.61	20-May-23	8.0000% GNMA II-JUMBOS			
9ILGKU2	MBS	GNMA	I00001268	1,913.00	2,025.27	20-Jul-23	8.0000% G N M A PASS THRU POOL 001268MR/MD	8.00	07/20/2023	
9ILGKU2	MBS	GNMA	I00001272	1,756.00	1,874.95	20-Oct-19	9.0000% G N M A PASS THRU POOL 001272MSINGLE FAMILY LOAN POOL	R/MD	9.00	10/20/2019
9ILGKU2	MBS	GNMA	I00001326	702.00	749.28	20-Jan-20	9.0000% G N M A PASS THRU POOL 001326MR/MD	9.00	01/20/2020	
9ILGKU2	MBS	GNMA	I00001344	170.00	181.36	20-Feb-20	9.0000% G N M A PASS THRU POOL 001344MR/MD	9.00	02/20/2020	
9ILGKU2	MBS	GNMA	I00001398	339.00	362.40	20-May-20	9.0000% G N M A PASS THRU POOL 001398MR/MD	9.00	05/20/2020	
9ILGKU2	MBS	GNMA	I00001450	17,252.00	18,264.38	20-Apr-20	8.0000% GNMA II-JUMBOS			
9ILGKU2	MBS	GNMA	I00001453	232.00	251.26	20-Aug-20	9.5000% G N M A PASS THRU POOL 001453MR/MD	9.50	08/20/2020	
9ILGKU2	MBS	GNMA	I00001562	180.00	197.24	20-Feb-21	10.0000% GNMA II-JUMBOS			
9ILGKU2	MBS	GNMA	I00001596	393.00	419.23	20-Apr-21	9.0000% G N M A PASS THRU POOL 001596MR/MD	9.00	04/20/2021	
9ILGKU2	MBS	GNMA	I00001631	102.00	107.55	20-Jun-21	8.5000% G N M A PASS THRU POOL 001631MGNMA	R/MD	8.50	06/20/2021
9ILGKU2	MBS	GNMA	I00001753	8,107.00	8,495.10	20-Jun-24	7.0000% G N M A PASS THRU POOL 001753MR/MD	7.00	06/20/2024	
9ILGKU2	MBS	GNMA	I00001756	4,863.00	5,163.91	20-Jan-22	8.0000% G N M A PASS THRU POOL 001756MR/MD	8.00	01/20/2022	
9ILGKU2	MBS	GNMA	I00001774	1,849.00	1,963.50	20-Feb-22	8.0000% G N M A PASS THRU POOL 001774MR/MD	8.00	02/20/2022	
9ILGKU2	MBS	GNMA	I00001830	68,082.00	72,685.99	20-May-22	9.0000% GNMA II-JUMBOS			
9ILGKU2	MBS	GNMA	I00001871	2,078.00	2,219.02	20-Sep-24	9.0000% GNMA II-JUMBOS			
9ILGKU2	MBS	GNMA	I00001886	21,630.00	23,092.41	20-Oct-24	9.0000% GNMA II-JUMBOS			
9ILGKU2	MBS	GNMA	I00001940	4,917.00	5,249.64	20-Jan-25	9.0000% G N M A PASS THRU POOL 001940MR/MD	9.00	12/20/2024	
9ILGKU2	MBS	GNMA	I00002003	3,256.00	3,411.62	20-Apr-25	7.0000% GNMA II-JUMBOS			
9ILGKU2	MBS	GNMA	I00002056	29,653.00	31,487.76	20-Aug-25	7.5000% GNMA II-JUMBOS			
9ILGKU2	MBS	GNMA	I00002116	3,979.00	4,170.01	20-Nov-25	7.0000% GNMA II-JUMBOS			
9ILGKU2	MBS	GNMA	I00002118	2,494.00	2,648.13	20-Nov-25	7.5000% GNMA II-JUMBOS			
9ILGKU2	MBS	GNMA	I00002139	16,342.00	17,353.25	20-Dec-25	7.5000% GNMA II-JUMBOS			
9ILGKU2	MBS	GNMA	I00002143	4,229.00	4,515.25	20-Dec-25	9.0000% GNMA II-JUMBOS			
9ILGKU2	MBS	GNMA	I00002168	5,418.00	5,677.82	20-Feb-26	7.0000% GNMA II-JUMBOS			
9ILGKU2	MBS	GNMA	I00002231	1,624.00	1,702.13	20-Jun-26	7.0000% GNMA II-JUMBOS			
9ILGKU2	MBS	GNMA	I00002301	2,473.00	2,591.41	20-Oct-26	7.0000% GNMA II-JUMBOS			
9ILGKU2	MBS	GNMA	I00002376	19,927.00	20,880.79	20-Feb-27	7.0000% GNMA II-JUMBOS			
9ILGKU2	MBS	GNMA	I00002474	20,259.00	21,448.42	20-Aug-27	8.0000% GNMA II-JUMBOS			
9ILGKU2	MBS	GNMA	I00002476	1,820.00	1,943.07	20-Aug-27	9.0000% GNMA II-JUMBOS			
9ILGKU2	MBS	GNMA	I00002501	5,143.00	5,490.67	20-Oct-27	9.0000% GNMA II-JUMBOS			
9ILGKU2	MBS	GNMA	I00002616	8,378.00	8,778.78	20-Jul-28	7.0000% GNMA II-JUMBOS			
9ILGKU2	MBS	GNMA	I00002631	43,813.00	45,910.06	20-Aug-28	7.0000% GNMA II-JUMBOS			
9ILGKU2	MBS	GNMA	I00002658	60,564.00	62,648.90	20-Oct-28	6.5000% GNMA II-JUMBOS			
9ILGKU2	MBS	GNMA	I00002660	23,366.00	24,812.09	20-Oct-28	7.5000% G N M A PASS THRU POOL 002660MISSUE DATE	10/01/1998R/MD	7.50	10/20/2028
9ILGKU2	MBS	GNMA	I00002729	149,092.00	154,223.65	20-Mar-29	6.5000% GNMA II-JUMBOS			
9ILGKU2	MBS	GNMA	I00002796	283,376.00	296,942.16	20-Aug-29	7.0000% GNMA II-JUMBOS			
9ILGKU2	MBS	GNMA	I00002809	28,242.00	29,594.06	20-Sep-29	7.0000% GNMA II-JUMBOS			
9ILHPK2	MBS	GNMA	I00002864	145,199.00	150,313.70	20-Jan-30	6.0000% GNMA II-JUMBOS			
9ILHPK2	MBS	GNMA	I00002909	909.00	962.73	20-Apr-30	8.0000% GNMA II-JUMBOS			
9ILHPK2	MBS	GNMA	I00002921	1,741.00	1,848.74	20-May-30	7.5000% GNMA II-JUMBOS			
9ILHPK2	MBS	GNMA	I00002922	61,517.00	65,127.65	20-May-30	8.0000% GNMA II-JUMBOS			
9ILHPK2	MBS	GNMA	I00002971	243,523.00	255,181.35	20-Sep-30	7.0000% GNMA II-JUMBOS			
9ILHPK2	MBS	GNMA	I00002972	511,825.00	550,771.68	20-Sep-30	7.5000% GNMA II-JUMBOS			
9ILHPK2	MBS	GNMA	I00002972	511,825.00	550,771.68	20-Sep-30	7.5000% GNMA II-JUMBOS			
9ILHPK2	MBS	GNMA	I00002972	511,825.00	550,771.68	20-Sep-30	7.5000% GNMA II-JUMBOS			
9ILHPK2	MBS	GNMA	I00002972	320,654.00	345,053.59	20-Sep-30	7.5000% GNMA II-JUMBOS			
9ILHPK2	MBS	GNMA	I00002973	3,978.00	4,211.67	20-Sep-30	8.0000% GNMA II-JUMBOS			
9ILHPK2	MBS	GNMA	I00002986	235,598.00	246,877.69	20-Oct-30	7.0000% GNMA II-JUMBOS			
9ILHPK2	MBS	GNMA	I00003010	11,869.00	12,437.14	20-Dec-30	7.0000% GNMA II-JUMBOS			
9ILHPK2	MBS	GNMA	I00003055	89,255.00	94,777.39	20-Mar-31	7.5000% GNMA II-JUMBOS			
9ILHPK2	MBS	GNMA	I00003132	183,060.00	187,713.69	20-Sep-31	6.0000% GNMA II-JUMBOS			
9ILHPK2	MBS	GNMA	I00003135	459,604.00	494,576.72	20-Sep-31	7.5000% WAMGN2			
9ILHPK2	MBS	GNMA	I00003231	16,194.00	17,144.49	20-Apr-32	8.0000% GNMA II-JUMBOS			
9ILHPK2	MBS	GNMA	I00003376	421,487.00	432,201.78	20-Apr-33	6.0000% GNMA II-JUMBOS			
9ILHPK2	MBS	GNMA	I00003391	880,055.00	902,427.53	20-May-33	6.0000% GNMA II-JUMBOS			
9ILHPK2	MBS	GNMA	I00003414	133,236.00	132,579.77	20-Jul-33	5.0000% GNMA II-JUMBOS			
9ILHPK2	MBS	GNMA	I00003457	672,417.00	651,025.59	20-Oct-33	4.5000% GNMA II-JUMBOS			
9ILHPK2	MBS	GNMA	I00003461	415,798.00	430,110.56	20-Oct-33	6.5000% GNMA II-JUMBOS			

9ILGKU2	MBS	GNMA	I00003475	324,965.00	336,151.34	20-Nov-33	6.5000% GNMA II-JUMBOS		
9ILGKU2	MBS	GNMA	I00003502	23,952.00	24,776.10	20-Jan-34	6.5000% GNMA II-JUMBOS		
9ILGKU2	MBS	GNMA	I00003578	29,702.00	30,701.60	20-Jul-19	6.0000% GNMA II 15YR-JUMBO		
9ILGKU2	MBS	GNMA	I00003599	2,318,102.00	2,397,895.14	20-Aug-34	6.5000% GNMA II-JUMBOS		
9ILHPK2	MBS	GNMA	I00003709	1,433,698.00	1,388,088.05	20-May-35	4.5000% GNMA II-JUMBOS		
9ILHPK2	MBS	GNMA	I00003799	147,963.00	155,046.72	20-Dec-35	7.0000% GNMA II-JUMBOS		
9ILHPK2	MBS	GNMA	I00003810	73,152.00	76,653.65	20-Jan-36	7.0000% GNMA II-JUMBOS		
9ILHPK2	MBS	GNMA	I00003840	2,837,661.00	2,823,694.30	20-Apr-36	5.0000% GNMA II-JUMBOS		
9ILHPK2	MBS	GNMA	I00003881	615,117.00	644,566.12	20-Jul-36	7.0000% GNMA II-JUMBOS		
9ILHPK2	MBS	GNMA	I00003890	164,651.00	168,913.89	20-Aug-36	6.0000% GNMA II-JUMBOS		
9ILHPK2	MBS	GNMA	I00003900	949,817.00	982,511.53	20-Sep-36	6.5000% GNMA II-JUMBOS		
9ILHPK2	MBS	GNMA	I00003911	60,323.00	62,399.07	20-Oct-36	6.5000% GNMA II-JUMBOS		
9ILHPK2	MBS	GNMA	I00003956	61,849.00	64,810.41	20-Feb-37	7.0000% GNMA II-JUMBOS		
9ILHPK2	MBS	GNMA	I00003960	396,346.00	409,688.10	20-Mar-22	6.0000% GNMA II 15YR-JUMBO		
9ILHPK2	MBS	GNMA	I00003968	224,109.00	234,837.80	20-Mar-37	7.0000% GNMA II-JUMBOS		
9ILHPK2	MBS	GNMA	I00003969	114,617.00	121,708.78	20-Mar-37	7.5000% GNMA II-JUMBOS		
9ILHPK2	MBS	GNMA	I00003970	404,701.00	409,934.03	20-Apr-22	5.0000% GNMA II 15YR-JUMBO		
9ILHPK2	MBS	GNMA	I00003996	288,950.00	302,783.42	20-Jun-37	7.0000% GNMA II-JUMBOS		
9ILHPK2	MBS	GNMA	I00004006	4,266,908.00	4,375,380.63	20-Jul-37	6.0000% GNMA II-JUMBOS		
9ILHPK2	MBS	GNMA	I00004008	304,191.00	318,753.89	20-Jul-37	7.0000% GNMA II-JUMBOS		
9ILHPK2	MBS	GNMA	I00004030	355,770.00	372,802.12	20-Sep-37	7.0000% GNMA II-JUMBOS		
9ILHPK2	MBS	GNMA	I00004051	742,772.00	778,332.41	20-Nov-37	7.0000% GNMA II-JUMBOS		
9ILHPK2	MBS	GNMA	I00004058	480,622.00	478,256.28	20-Dec-37	5.0000% GNMA II-JUMBOS		
9ILHPK2	MBS	GNMA	I00004060	33,115,923.00	33,973,314.84	20-Dec-37	6.0000% GNMA II-JUMBOS		
9ILHPK2	MBS	GNMA	I00004062	2,340,062.00	2,452,092.10	20-Dec-37	7.0000% GNMA II-JUMBOS		
9ILHPK2	MBS	GNMA	I00004076	413,154.00	438,718.18	20-Jan-38	7.5000% GNMA II-JUMBOS		
9ILHPK2	MBS	GNMA	I00004082	3,769,033.00	3,649,130.91	20-Feb-38	4.5000% GNMA II-JUMBOS		
9ILHPK2	MBS	GNMA	I00004087	580,490.00	609,641.12	20-Feb-38	7.0000% NEW WALA GN2		
9ILHPK2	MBS	GNMA	I00004098	232,559.00	235,633.46	20-Mar-38	5.5000% GNMA II-JUMBOS		
9ILHPK2	MBS	GNMA	I00004107	1,811,964.00	1,835,392.47	20-Apr-23	5.0000% GNMA II 15YR-JUMBO		
9ILHPK2	MBS	GNMA	I00004117	3,938,330.00	4,126,878.02	20-Apr-38	7.0000% GNMA II-JUMBOS		
9ILHPK2	MBS	GNMA	I00004140	1,813,253.00	1,867,876.89	20-May-38	6.5000% G2 MJM	MULTI-ISSUE JUMBO	
9ILHPK2	MBS	GNMA	I00004146	4,279,924.00	4,427,246.90	20-May-38	6.5000% GNMA II-JUMBOS		
9ILHPK2	MBS	GNMA	I00004149	470,685.00	499,808.81	20-May-38	7.5000% GNMA II-JUMBOS		
9ILHPK2	MBS	GNMA	I00004150	1,209,496.00	1,209,713.18	20-Jun-23	4.5000% GNMA II 15YR-JUMBO		
9ILHPK2	MBS	GNMA	I00004151	1,653,191.00	1,674,566.00	20-Jun-23	5.0000% GNMA II 15YR-JUMBO		
9ILHPK2	MBS	GNMA	I00004156	1,008,635.00	1,016,767.18	20-Jun-38	5.5000% GNMA II-JUMBOS		
9ILHPK2	MBS	GNMA	I00004157	2,171,148.00	2,226,342.61	20-Jun-38	6.0000% GNMA II-JUMBOS		
9ILHPK2	MBS	GNMA	I00004170	2,845,615.00	2,917,955.57	20-Jun-38	6.0000% GNMA II-JUMBOS		
9ILHPK2	MBS	GNMA	I00004188	4,990,003.00	5,116,858.03	20-Jul-38	6.0000% GNMA II-JUMBOS		
9ILHPK2	MBS	GNMA	I00004214	1,882,353.00	1,868,529.16	20-Aug-38	5.0000% G2 MJM	MULTI-ISSUE JUMBO	
9ILHPK2	MBS	GNMA	I00004221	1,237,244.00	1,253,599.13	20-Aug-38	5.5000% GNMA II-JUMBOS		
9ILHPK2	MBS	GNMA	I00004222	5,813,258.00	5,961,041.47	20-Aug-38	6.0000% GNMA II-JUMBOS		
9ILHPK2	MBS	GNMA	I00004223	130,936.00	135,443.43	20-Aug-38	6.5000% GNMA II-JUMBOS		
9ILHPK2	MBS	GNMA	I00004224	1,543,662.00	1,617,565.24	20-Aug-38	7.0000% GNMA II-JUMBOS		
9ILHPK2	MBS	GNMA	I00008052	84,946.00	83,728.10	20-Sep-22	5.6250% G2A8052		
9ILHPK2	MBS	GNMA	I00008059	106,711.00	104,974.31	20-Oct-22	5.1250% G N M A PASS THRU POOL 008059	MISSUE DATE 10/01/1992	R/MD 5.125 10/20/2022
9ILHPK2	MBS	GNMA	I00008111	110,366.00	109,242.54	20-Mar-16	5.5000% GNMA II ARM		
9ILHPK2	MBS	GNMA	I00008144	27,067.00	25,738.16	20-Feb-23	5.3750% GNMA II ARM		
9ILHPK2	MBS	GNMA	I00008217	6,950.00	6,722.65	20-Jun-23	5.3750% G2A8217		
9ILHPK2	MBS	GNMA	I00008218	23,441.00	22,440.35	20-Jun-23	5.3750% GNMA ARM 008218		
9ILHPK2	MBS	GNMA	I00008280	75,423.00	74,107.84	20-Sep-23	5.6250% GNMA ARM 008280		
9ILHPK2	MBS	GNMA	I00008420	1,075,458.00	1,064,281.68	20-May-24	5.3750% GNMA ARMS +150		
9ILHPK2	MBS	GNMA	I00008457	897,237.00	882,659.54	20-Jul-24	5.6250% G96OCT11 NCVT +150 1/11 10/96		
9ILHPK2	MBS	GNMA	I00008457	311,786.00	306,720.29	20-Jul-24	5.6250% G96OCT11 NCVT +150 1/11 10/96		
9ILHPK2	MBS	GNMA	I00008459	898,039.00	900,564.73	20-Jul-24	5.6250% G2A8459		
9ILHPK2	MBS	GNMA	I00008459	898,039.00	900,564.73	20-Jul-24	5.6250% G2A8459		
9ILHPK2	MBS	GNMA	I00008459	898,039.00	900,564.73	20-Jul-24	5.6250% G2A8459		
9ILHPK2	MBS	GNMA	I00008459	898,039.00	900,564.73	20-Jul-24	5.6250% G2A8459		
9ILHPK2	MBS	GNMA	I00008459	898,039.00	900,564.73	20-Jul-24	5.6250% G2A8459		
9ILHPK2	MBS	GNMA	I00008459	818,832.00	821,135.16	20-Jul-24	5.6250% G2A8459		
9ILHPK2	MBS	GNMA	I00008477	9,005.00	8,579.83	20-Mar-19	5.5000% G2A8477		
9ILHPK2	MBS	GNMA	I00008547	882,550.00	867,160.53	20-Nov-24	5.1250% G2 ARM 8547		
9ILHPK2	MBS	GNMA	I00008547	882,550.00	867,160.53	20-Nov-24	5.1250% G2 ARM 8547		
9ILHPK2	MBS	GNMA	I00008547	882,550.00	867,160.53	20-Nov-24	5.1250% G2 ARM 8547		
9ILHPK2	MBS	GNMA	I00008547	149,060.00	146,461.12	20-Nov-24	5.1250% G2 ARM 8547		
9ILHPK2	MBS	GNMA	I00008790	656,929.00	648,497.29	20-Jan-26	5.3750% GNMA ARMS +150		
9ILHPK2	MBS	GNMA	I00008790	344,935.00	340,508.14	20-Jan-26	5.3750% GNMA ARMS +150		
9ILHPK2	MBS	GNMA	I00008883	95,025.00	93,679.55	20-Dec-21	5.1250% G N M A PASS THRU POOL 008883	MISSUE DATE 12/01/1991	R/MD 5.125 12/20/2021
9ILHPK2	MBS	GNMA	I00008927	481,336.00	482,689.25	20-Jul-26	5.6250% G2A8927		
9ILHPK2	MBS	GNMA	I00008927	481,336.00	482,689.25	20-Jul-26	5.6250% G2A8927		
9ILHPK2	MBS	GNMA	I00008927	481,336.00	482,689.25	20-Jul-26	5.6250% G2A8927		

9ILHPK2	MBS	GNMA	I00008927	25,328.00	25,398.83	20-Jul-26	5.6250% G2A8927
9ILHPK2	MBS	GNMA	I00008949	408,619.00	409,768.24	20-Aug-26	5.6250% G2A00894
9ILHPK2	MBS	GNMA	I00008949	408,619.00	409,768.24	20-Aug-26	5.6250% G2A00894
9ILHPK2	MBS	GNMA	I00008949	408,619.00	409,768.24	20-Aug-26	5.6250% G2A00894
9ILHPK2	MBS	GNMA	I00008949	408,619.00	409,768.24	20-Aug-26	5.6250% G2A00894
9ILHPK2	MBS	GNMA	I00008949	408,619.00	409,768.24	20-Aug-26	5.6250% G2A00894
9ILHPK2	MBS	GNMA	I00008949	408,619.00	409,768.24	20-Aug-26	5.6250% G2A00894
9ILHPK2	MBS	GNMA	I00008971	503,958.00	505,374.88	20-Sep-26	5.6250% G2A008971
9ILHPK2	MBS	GNMA	I00008971	503,958.00	505,374.88	20-Sep-26	5.6250% G2A008971
9ILHPK2	MBS	GNMA	I00008971	503,958.00	505,374.88	20-Sep-26	5.6250% G2A008971
9ILHPK2	MBS	GNMA	I00008971	503,958.00	505,374.88	20-Sep-26	5.6250% G2A008971
9ILHPK2	MBS	GNMA	I00008971	503,958.00	505,374.88	20-Sep-26	5.6250% G2A008971
9ILHPK2	MBS	GNMA	I00008971	219,929.00	220,547.34	20-Sep-26	5.6250% G2A008971
9ILHPK2	MBS	GNMA	I00008974	39,549.00	37,878.69	20-May-22	5.3750% GNMA ARMS +150
9ILHPK2	MBS	GNMA	I00008991	54,322.00	52,831.75	20-Oct-26	5.1250% GNMA ARM 008991
9ILHPK2	MBS	GNMA	I00008992	43,214.00	41,375.09	20-Jun-22	5.3750% GNMA ARMS +150
9ILINP0	MBS	GNMA	I00080011	88,205.00	86,564.66	20-Nov-26	5.1250% GNMA ARMS +150
9ILINP0	MBS	GNMA	I00080119	130,533.00	128,299.03	20-Oct-27	5.1250% GNMA 3/1 ARM 080119
9ILINP0	MBS	GNMA	I00080376	339,931.00	334,954.73	20-Feb-30	5.2500% GNMA ARM 080376
9ILINP0	MBS	GNMA	I00080470	39,886.00	39,345.62	20-Nov-30	5.0000% G2A80470
9ILINP0	MBS	GNMA	I00080484	55,839.00	55,341.82	20-Jan-31	5.5000% GNMA II - ARM SPEC
9ILINP0	MBS	GNMA	I00080537	2,076,306.00	2,040,840.37	20-Aug-31	5.6250% GNMA ARM 080753
9ILINP0	MBS	GNMA	I00080542	423,790.00	416,570.73	20-Sep-31	5.6250% GNMA ARM 080542
9ILINP0	MBS	GNMA	I00080558	234,939.00	230,446.72	20-Nov-31	5.1250% GNMA II - ARM SPEC
9ILINP0	MBS	GNMA	I00080637	2,263,241.00	2,224,513.21	20-Sep-32	5.6250% GNMA ARMS +150
9ILINP0	MBS	GNMA	I00080727	3,750,307.00	3,682,232.73	20-Aug-33	5.6250% GNMA ARM 080727
9ILINP0	MBS	GNMA	I00080745	5,789,286.00	5,670,313.72	20-Oct-33	5.0000% GNMA ARM 080745
9ILINP0	MBS	GNMA	I00080803	53,931.00	53,447.05	20-Jan-34	5.5000% GNMA ARM 080803
9ILINP0	MBS	GNMA	I00080873	47,588.00	47,159.20	20-Apr-34	5.5000% GNMA ARMS +150
9ILINP0	MBS	GNMA	I00081150	8,119,429.00	7,835,282.35	20-Nov-34	4.7500% GNMA ARM 3/1 +150
9ILINP0	MBS	GNMA	I00082088	861,398.00	875,135.75	20-Jun-38	4.0000% GNMA 3/1 ARM 082088
9ILINP0	MBS	GNMA	I00082138	2,722,842.00	2,849,787.10	20-Aug-38	5.5000% GNMA 3/1 ARM 082138
9ILINP0	MBS	GNMA	I00171925	2,707.00	2,862.14	20-Nov-16	8.5000% GNMA II-CUSTOM
9ILINP0	MBS	GNMA	I00251153	2,941.00	3,179.75	20-May-18	9.5000% GNMA II-CUSTOM
9ILINP0	MBS	GNMA	I00293253	2,133.00	2,255.22	20-Jun-20	8.5000% GNMA II-CUSTOM
9ILINP0	MBS	GNMA	I00302160	99,236.00	105,890.99	20-Dec-20	7.8750% GNMA II-JUMBOS
9ILINP0	MBS	GNMA	I00302161	223,952.00	238,551.37	20-Nov-20	7.8750% GNMA II-JUMBOS
9ILINP0	MBS	GNMA	I00302163	315,615.00	336,189.64	20-Feb-21	7.8750% GNMA II-JUMBOS
9ILINP0	MBS	GNMA	I00302165	60,029.00	63,942.05	20-Feb-21	7.8750% GNMA II-JUMBOS
9ILINP0	MBS	GNMA	I00302167	231,330.00	246,409.98	20-May-21	7.8750% GNMA II-JUMBOS
9ILINP0	MBS	GNMA	I00302584	77,439.00	82,487.27	20-Jan-21	7.8750% GNMA II-JUMBOS
9ILINP0	MBS	GNMA	I00304998	57,553.00	61,110.77	20-Mar-21	8.0000% GNMA II 2677
9ILINP0	MBS	GNMA	I00305011	99,943.00	106,458.20	20-Mar-21	7.8750% GNMA II-JUMBOS
9ILINP0	MBS	GNMA	I00312270	37,431.00	39,744.72	20-May-21	8.0000% GNMA II 2677
9ILINP0	MBS	GNMA	I00312271	89,745.00	95,595.32	20-Aug-21	7.8750% GNMA II-JUMBOS
9ILINP0	MBS	GNMA	I00314862	58,559.00	62,376.52	20-Jul-21	7.8750% GNMA II-JUMBOS
9ILINP0	MBS	GNMA	I00314863	250,546.00	266,033.21	20-Jul-21	8.0000% GNMA II 2677
9ILINP0	MBS	GNMA	I00314864	90,544.00	96,446.11	20-Sep-21	7.8750% GNMA II-JUMBOS
9ILINP0	MBS	GNMA	I00314866	163,307.00	173,952.34	20-Feb-22	7.8750% GNMA II-JUMBOS
9ILINP0	MBS	GNMA	I00314871	40,222.00	42,843.84	20-Aug-23	7.8750% GNMA II-JUMBOS
9ILINP0	MBS	GNMA	I00316884	26,017.00	27,624.70	20-Oct-21	8.0000% GNMA II 2677
9ILINP0	MBS	GNMA	I00317072	57,518.00	61,072.91	20-Aug-21	8.0000% GNMA II 2677
9ILINP0	MBS	GNMA	I00322020	24,054.00	25,542.29	20-Mar-22	7.5000% GNMA II-JUMBOS
9ILINP0	MBS	GNMA	I00331910	171,078.00	181,652.70	20-Dec-21	8.0000% GNMA II 2677
9ILHPK2	MBS	GNMA	I00403384	660,892.00	677,692.80	20-Aug-33	6.0000% GNMA II-JUMBOS
9ILHPK2	MBS	GNMA	I00514511	1,546,004.00	1,538,395.12	20-Jul-38	5.0000% GNMA II-JUMBOS
9ILHPK2	MBS	GNMA	I00514520	3,606,840.00	3,654,517.83	20-Jul-38	5.5000% GNMA II-JUMBOS
9ILHPK2	MBS	GNMA	I00523266	1,225,864.00	1,242,067.97	20-Aug-38	5.5000% GNMA II-JUMBOS
9ILHPK2	MBS	GNMA	I00523268	1,861,919.00	1,909,252.65	20-Aug-38	6.0000% GNMA II-JUMBOS
9ILGKU2	MBS	GNMA	I00605003	216,737.00	224,197.04	20-Mar-34	6.5000% GNMA II-JUMBOS
9ILGKU2	MBS	GNMA	I00605004	146,844.00	153,874.43	20-Mar-34	7.0000% GNMA II-CUSTOM
9ILGKU2	MBS	GNMA	I00605068	253,867.00	266,020.48	20-Jan-34	7.0000% GNMA II-CUSTOM
9ILINP0	MBS	GNMA	I00619257	1,001,385.00	1,035,854.05	20-Nov-34	6.5000% GNMA II-CUSTOM
9ILINP0	MBS	GNMA	I00638124	678,638.00	695,889.75	20-Oct-34	6.0000% GNMA II-CUSTOM
9ILINP0	MBS	GNMA	I00662315	516,629.00	534,412.41	20-Mar-37	6.5000% GNMA II-JUMBOS
9ILLCR0	MBS	GNMA	I00690041	10,615,178.00	11,105,682.44	20-Apr-58	6.3600% GNMA ARM 5/1 +150
9ILHPK2	MBS	GNMA	I00849350	821,589.00	823,694.32	20-Dec-25	5.1250% GNMA ARM 849350
9ILHPK2	MBS	GNMA	I00849350	349,976.00	350,873.02	20-Dec-25	5.1250% GNMA ARM 849350
9ILHPK2	MBS	GNMA	I00849351	778,574.00	780,568.59	20-Nov-25	5.1250% GNMA ARM 849351
9ILHPK2	MBS	GNMA	I00849351	312,754.00	313,555.17	20-Nov-25	5.1250% GNMA ARM 849351
9ILHPK2	MBS	GNMA	I00849352	870,649.00	873,097.70	20-Oct-25	5.6250% GNMA ARM 849352

9ILHPK2	MBS	GNMA	I00849352	212,091.00	212,687.80	20-Oct-25	5.6250% GNMA ARM 849352			
9ILHPK2	MBS	GNMA	I00849353	663,891.00	665,758.19	20-Sep-25	5.6250% GNMA ARM 849353			
9ILHPK2	MBS	GNMA	I00849353	248,519.00	249,218.15	20-Sep-25	5.6250% GNMA ARM 849353			
9ILHPK2	MBS	GNMA	I00849354	528,271.00	529,690.25	20-Jul-25	5.3750% GNMA ARM 849354			
9ILLCR0	MBS	GNMA	I00891588	50,448,353.00	50,490,589.48	20-Mar-58	3.0140% GNMA 3/1 ARM 891588			
9ILLCR0	MBS	GNMA	I00891588	50,448,353.00	50,490,589.48	20-Mar-58	3.0140% GNMA 3/1 ARM 891588			
9ILLCR0	MBS	GNMA	I00891588	50,448,353.00	50,490,589.48	20-Mar-58	3.0140% GNMA 3/1 ARM 891588			
9ILLCR0	MBS	GNMA	I00891588	50,448,353.00	50,490,589.48	20-Mar-58	3.0140% GNMA 3/1 ARM 891588			
9ILLCR0	MBS	GNMA	I00891588	20,653,807.00	20,671,098.78	20-Mar-58	3.0140% GNMA 3/1 ARM 891588			
9IM1MR0	MBS	FNMA/FHLMC FIX	N00050336	532.00	568.31	1-Jul-20	9.0000% FNMA SF 30 YEAR			
9IM1MR0	MBS	FNMA/FHLMC FIX	N00050840	176,322.00	185,176.19	1-Oct-13	7.0000% FNMA SF 30 YEAR			
9IM1MR0	MBS	FNMA/FHLMC FIX	N00054499	2,037.00	2,174.85	1-Apr-15	9.0000% FNMA SF 30 YEAR			
9IM1MR0	MBS	FNMA/FHLMC FIX	N00070306	1,512.00	1,614.65	1-Apr-19	9.0000% FNMA SF 30 YEAR			
9IM1MR0	MBS	FNMA/FHLMC FIX	N00081014	268.00	286.63	1-Aug-19	9.0000% FNMA SF 30 YEAR			
9IM1MR0	MBS	FNMA/FHLMC FIX	N00100133	78,829.00	83,351.36	15-Nov-24	8.5000% FNMA SF 30 YEAR			
9IM1MR0	MBS	FNMA/FHLMC FIX	N00116295	2,037.00	2,175.00	1-Apr-21	9.0000% FNMA SF 30 YEAR			
9IM1MR0	MBS	FNMA/FHLMC FIX	N00124009	1,204.00	1,285.87	1-Nov-21	9.0000% FNMA SF 30 YEAR			
9IM1MR0	MBS	FNMA/FHLMC FIX	N00124118	760.00	811.48	1-Mar-22	9.0000% FNMA SF 30 YEAR			
9IM1MR0	MBS	FNMA/FHLMC FIX	N00124509	286,049.00	302,854.58	1-Oct-22	7.5000% FNMA SF 30 YEAR			
9IM1MR0	MBS	FNMA/FHLMC FIX	N00124716	26,804.00	28,293.28	1-Mar-13	8.0000% FNMA SF 30 YEAR			
9IM1MR0	MBS	FNMA/FHLMC FIX	N00151471	16,807.00	17,945.79	1-Dec-17	9.2500% FNMA SF 30 YEAR			
9IM1MR0	MBS	FNMA/FHLMC FIX	N00157753	1,203.00	1,270.28	1-Oct-10	8.0000% FNMA SF 30 YEAR			
9ILROU2	MBS	FNMA/FHLMC FIX	N00174550	59.00	62.62	1-Jun-10	8.5000% FNMA GTD PASS THRU POOL#174550FNMA	R/M/D	8.50	06/01/2010
9IM1MR0	MBS	FNMA/FHLMC FIX	N00190054	175,027.00	183,816.22	1-Oct-13	7.0000% FNMA SF 30 YEAR			
9IM1MR0	MBS	FNMA/FHLMC FIX	N00190284	452,722.00	479,319.01	1-Jul-27	7.5000% FNMA SF 30 YEAR			
9IM1MR0	MBS	FNMA/FHLMC FIX	N00190303	1,133,868.00	1,200,483.27	1-Nov-29	7.5000% FNMA SF 30 YEAR			
9IM1MR0	MBS	FNMA/FHLMC FIX	N00190303	334,900.00	354,575.46	1-Nov-29	7.5000% FNMA SF 30 YEAR			
9IM1MR0	MBS	FNMA/FHLMC FIX	N00190342	5,454,561.00	5,628,382.71	1-Oct-33	6.0000% FNMA SF 30 YEAR			
9IM1MR0	MBS	FNMA/FHLMC FIX	N00190360	14,977.00	14,866.78	1-Aug-35	5.0000% FNMA SF 30 YEAR			
9IM1MR0	MBS	FNMA/FHLMC FIX	N00190770	281.00	289.47	1-Apr-09	7.0000% FNMA 15 YEAR			
9IM1MR0	MBS	FNMA/FHLMC FIX	N00190853	12,697.00	13,555.28	1-Jun-24	9.0000% FNMA SF 30 YEAR			
9IM1MR0	MBS	FNMA/FHLMC FIX	N00190920	371,171.00	392,976.90	1-Jul-24	7.5000% FNMA SF 30 YEAR			
9IM1MR0	MBS	FNMA/FHLMC FIX	N00190954	4,687.00	4,824.89	1-Aug-09	7.0000% FNMA 15 YEAR			
9ILP1M0	MBS	FNMA/FHLMC ARM	N00223535	674.00	685.88	1-Dec-30	5.0260% FNMA ARMS			
9IM1MR0	MBS	FNMA/FHLMC FIX	N00250114	120,561.00	128,714.14	1-Aug-24	9.0000% FNMA 30 YR 94-95 PROD			
9IM1MR0	MBS	FNMA/FHLMC FIX	N00250210	126,561.00	136,811.96	1-Jan-25	9.5000% FNMA SF 30 YEAR			
9IM1MR0	MBS	FNMA/FHLMC FIX	N00250211	248,298.00	265,088.62	1-Mar-25	9.0000% FNMA 30 YR 94-95 PROD			
9IM1MR0	MBS	FNMA/FHLMC FIX	N00250211	166,491.00	177,749.71	1-Mar-25	9.0000% FNMA 30 YR 94-95 PROD			
9IM1MR0	MBS	FNMA/FHLMC FIX	N00250239	23,376.00	24,956.58	1-May-25	9.0000% FNMA GTD PASS THRU POOL#250239FNMA	R/M/D	9.00	05/01/2025
9IM1MR0	MBS	FNMA/FHLMC FIX	N00250240	329,898.00	356,619.22	1-Mar-25	9.5000% FNMA 303220			
9IM1MR0	MBS	FNMA/FHLMC FIX	N00250331	1,553.00	1,599.37	1-Sep-10	7.5000% FNMA 15 YEAR			
9IM1MR0	MBS	FNMA/FHLMC FIX	N00250341	16,824.00	17,331.34	1-Sep-10	7.0000% FNMA 15 YEAR			
9IM1MR0	MBS	FNMA/FHLMC FIX	N00250378	3,156.00	3,249.35	1-Oct-10	7.5000% FNMA GTD PASS THRU POOL#250378FNMA	R/M/D	7.50	10/01/2010
9IM1MR0	MBS	FNMA/FHLMC FIX	N00250441	138,675.00	144,369.33	1-Dec-10	6.5000% FNMA 15 YEAR			
9IM1MR0	MBS	FNMA/FHLMC FIX	N00250465	5,662.00	5,829.68	1-Jan-11	7.5000% FNMA 15 YEAR			
9IM1MR0	MBS	FNMA/FHLMC FIX	N00250488	5,490.00	5,741.84	1-Dec-15	6.5000% FNMA SF 30 YEAR			
9IM1MR0	MBS	FNMA/FHLMC FIX	N00250675	2,629.00	2,774.90	1-Sep-26	8.0000% FNMA GTD PASS THRU POOL#250675FNMA	R/M/D	8.00	09/01/2026
9IM1MR0	MBS	FNMA/FHLMC FIX	N00250767	445.00	475.20	1-Nov-26	9.0000% FNMA SF 30 YEAR			
9IM1MR0	MBS	FNMA/FHLMC FIX	N00250804	185.00	197.85	1-Nov-26	9.0000% FNMA SF 30 YEAR			
9IM1MR0	MBS	FNMA/FHLMC FIX	N00250842	17,927.00	19,139.25	1-Dec-26	9.0000% FNMA SF 30 YEAR			
9IM1MR0	MBS	FNMA/FHLMC FIX	N00250858	14,067.00	14,484.63	1-Mar-12	7.5000% FNMA GTD PASS THRU POOL#250858FNMA	R/M/D	7.50	03/01/2012
9IM1MR0	MBS	FNMA/FHLMC FIX	N00250935	579.00	618.05	1-Feb-27	9.0000% FNMA SF 30 YEAR			
9IM1MR0	MBS	FNMA/FHLMC FIX	N00250961	3,953.00	4,220.54	1-Mar-27	9.0000% FNMA SF 30 YEAR			
9IM1MR0	MBS	FNMA/FHLMC FIX	N00251111	615.00	656.86	1-Apr-27	9.0000% FNMA SF 30 YEAR			
9IM1MR0	MBS	FNMA/FHLMC FIX	N00251142	1,571.00	1,677.13	1-Jun-27	9.0000% FNMA SF 30 YEAR			
9IM1MR0	MBS	FNMA/FHLMC FIX	N00251143	125,465.00	128,730.56	1-Aug-12	8.0000% FNMA 15 YEAR			
9IM1MR0	MBS	FNMA/FHLMC FIX	N00251164	35,931.00	38,361.03	1-Aug-27	9.0000% FNMA SF 30 YEAR			
9IM1MR0	MBS	FNMA/FHLMC FIX	N00251257	5,319.00	5,477.81	1-Jul-12	8.5000% FNMA 15 YEAR			
9IM1MR0	MBS	FNMA/FHLMC FIX	N00251290	18,907.00	19,468.31	1-Nov-12	7.5000% FNMA 15 YEAR			
9IM1MR0	MBS	FNMA/FHLMC FIX	N00251415	10,431.00	10,909.59	1-Nov-17	6.5000% FNMA SF 30 YEAR			
9IM1MR0	MBS	FNMA/FHLMC FIX	N00251508	9,720.00	10,165.56	1-Jan-18	6.5000% FNMA SF 30 YEAR			
9IM1MR0	MBS	FNMA/FHLMC FIX	N00251761	911,893.00	949,337.76	1-Jun-13	6.5000% FNMA 15 YEAR			
9IM1MR0	MBS	FNMA/FHLMC FIX	N00251960	2,567.00	2,634.46	1-Sep-18	6.0000% FNMA 20 YEAR			
9IM1MR0	MBS	FNMA/FHLMC FIX	N00252023	193,894.00	202,786.60	1-Oct-18	6.5000% FNMA SF 30 YEAR			
9IM1MR0	MBS	FNMA/FHLMC FIX	N00252206	142,518.00	146,263.06	1-Jan-19	6.0000% FNMA 20 YEAR			
9IM1MR0	MBS	FNMA/FHLMC FIX	N00252209	4,913.00	5,029.34	1-Feb-19	6.0000% FNMA SF 30 YEAR			
9IM1MR0	MBS	FNMA/FHLMC FIX	N00252255	10,230.00	10,698.84	1-Feb-29	6.5000% FNMA SF 30 YEAR			
9IM1MR0	MBS	FNMA/FHLMC FIX	N00252268	606.00	617.69	1-Jan-09	5.5000% FNMA 15 YEAR			
9IM1MR0	MBS	FNMA/FHLMC FIX	N00252386	27,986.00	29,270.00	1-Apr-19	6.5000% FNMA SF 30 YEAR			
9IM1MR0	MBS	FNMA/FHLMC FIX	N00252441	3,083.00	3,156.18	1-May-19	6.0000% FNMA SF 30 YEAR			
9IM1MR0	MBS	FNMA/FHLMC FIX	N00252499	70,345.00	73,571.01	1-Jun-19	6.5000% FNMA SF 30 YEAR			
9IM1MR0	MBS	FNMA/FHLMC FIX	N00252522	31,979.00	33,446.07	1-Apr-29	6.5000% FNMA SF 30 YEAR			

91M1MR0	MBS	FNMA/FHLMC FIX	N00252717	547,090.00	579,231.99	1-Sep-29	7.5000% FNMA SF 30 YEAR
91M1MR0	MBS	FNMA/FHLMC FIX	N00252806	689,414.00	729,917.38	1-Oct-29	7.5000% FNMA SF 30 YEAR
91M1MR0	MBS	FNMA/FHLMC FIX	N00252868	16,202.00	16,683.08	1-Oct-14	7.5000% FNMA 15 YEAR
91M1MR0	MBS	FNMA/FHLMC FIX	N00252926	1,154,524.00	1,218,671.71	1-Dec-29	8.0000% FNMA SF 30 YEAR
91M1MR0	MBS	FNMA/FHLMC FIX	N00252926	763,467.00	805,887.62	1-Dec-29	8.0000% FNMA SF 30 YEAR
91M1MR0	MBS	FNMA/FHLMC FIX	N00252982	9,867.00	10,415.10	1-Jan-30	8.0000% FNMA SF 30 YEAR
91M1MR0	MBS	FNMA/FHLMC FIX	N00253000	47,806.00	50,461.92	1-Oct-29	8.0000% FNMA SF 30 YEAR
91M1MR0	MBS	FNMA/FHLMC FIX	N00253019	36,174.00	38,184.03	1-Nov-19	8.0000% FNMA 20 YEAR
91M1MR0	MBS	FNMA/FHLMC FIX	N00253209	29,981.00	31,647.06	1-Feb-20	8.0000% FNMA 20 YEAR
91M1MR0	MBS	FNMA/FHLMC FIX	N00253293	24,072.00	25,409.05	1-Mar-20	8.0000% FNMA SF 30 YEAR
91M1MR0	MBS	FNMA/FHLMC FIX	N00253356	8,956.00	9,453.16	1-Jul-30	8.0000% FNMA SF 30 YEAR
91M1MR0	MBS	FNMA/FHLMC FIX	N00253394	7,564.00	7,984.72	1-Jul-20	8.0000% FNMA 20 YEAR
91M1MR0	MBS	FNMA/FHLMC FIX	N00253540	22,484.00	23,161.52	1-Nov-10	7.0000% FNMA 15 YEAR
91M1MR0	MBS	FNMA/FHLMC FIX	N00253697	3,517.00	3,712.74	1-Feb-21	8.0000% FNMA 20 YEAR
91M1MR0	MBS	FNMA/FHLMC FIX	N00253706	131,873.00	137,700.00	1-Apr-16	6.5000% FNMA 15 YEAR
91M1MR0	MBS	FNMA/FHLMC FIX	N00253713	79,036.00	83,427.79	1-Mar-31	8.0000% FNMA SF 30 YEAR
91M1MR0	MBS	FNMA/FHLMC FIX	N00253820	283,466.00	295,105.49	1-Apr-11	6.5000% FNMA 15 YEAR
91M1MR0	MBS	FNMA/FHLMC FIX	N00253872	36,274.00	38,355.01	1-May-31	8.5000% FNMA SF 30 YEAR
91M1MR0	MBS	FNMA/FHLMC FIX	N00253945	30,141.00	31,523.67	1-Aug-21	6.5000% FNMA SF 30 YEAR
91M1MR0	MBS	FNMA/FHLMC FIX	N00254259	149,178.00	152,912.83	1-Apr-17	5.5000% FNMA 15 YEAR
91M1MR0	MBS	FNMA/FHLMC FIX	N00254274	140,556.00	144,666.92	1-Mar-12	6.0000% FNMA 15 YEAR
91M1MR0	MBS	FNMA/FHLMC FIX	N00254295	2,850.00	2,924.70	1-Apr-22	6.0000% FNMA 20 YEAR
91M1MR0	MBS	FNMA/FHLMC FIX	N00254307	94,273.00	97,030.92	1-May-17	6.0000% FNMA 15 YEAR
91M1MR0	MBS	FNMA/FHLMC FIX	N00254400	34,765.00	35,814.10	1-Jul-09	5.5000% FNMA - 7YR BALLOON - CX
91M1MR0	MBS	FNMA/FHLMC FIX	N00254507	346,065.00	353,127.40	1-Oct-12	5.5000% FNMA 10 YEAR
91M1MR0	MBS	FNMA/FHLMC FIX	N00254509	104,605.00	105,601.73	1-Oct-17	5.0000% FNMA 15 YEAR
91M1MR0	MBS	FNMA/FHLMC FIX	N00254546	379,407.00	387,000.95	1-Dec-17	5.5000% FNMA 15 YEAR
91M1MR0	MBS	FNMA/FHLMC FIX	N00254548	1,871,698.00	1,901,696.06	1-Dec-32	5.5000% FNMA SF 30 YEAR
91M1MR0	MBS	FNMA/FHLMC FIX	N00254587	16,580.00	16,827.39	1-Dec-22	5.5000% FNMA 20 YEAR
91M1MR0	MBS	FNMA/FHLMC FIX	N00254631	14,783,954.00	14,924,863.56	1-Feb-18	5.0000% FNMA 15 YEAR
91M1MR0	MBS	FNMA/FHLMC FIX	N00254631	14,783,954.00	14,924,863.56	1-Feb-18	5.0000% FNMA 15 YEAR
91M1MR0	MBS	FNMA/FHLMC FIX	N00254631	14,783,954.00	14,924,863.56	1-Feb-18	5.0000% FNMA 15 YEAR
91M1MR0	MBS	FNMA/FHLMC FIX	N00254631	1,390,651.00	1,403,905.20	1-Feb-18	5.0000% FNMA 15 YEAR
91M1MR0	MBS	FNMA/FHLMC FIX	N00254680	193,682.00	187,157.29	1-Apr-10	4.5000% FNMA SF 30 YEAR
91M1MR0	MBS	FNMA/FHLMC FIX	N00254721	1,680,429.00	1,696,445.88	1-May-18	5.0000% FNMA 15 YEAR
91M1MR0	MBS	FNMA/FHLMC FIX	N00254803	7,908,042.00	8,057,553.82	1-Jul-18	5.0000% FNMA 15 YEAR
91M1MR0	MBS	FNMA/FHLMC FIX	N00254863	1,630,392.00	1,603,082.90	1-Aug-13	4.0000% FNMA 10 YEAR
91M1MR0	MBS	FNMA/FHLMC FIX	N00254892	322,701.00	314,491.94	1-Aug-13	3.5000% FNMA 10 YEAR
91M1MR0	MBS	FNMA/FHLMC FIX	N00254911	103,259.00	103,081.42	1-Oct-23	5.0000% FNMA 20 YEAR
91M1MR0	MBS	FNMA/FHLMC FIX	N00254914	6,129,725.00	6,122,446.35	1-Sep-13	4.5000% FNMA 10 YEAR
91M1MR0	MBS	FNMA/FHLMC FIX	N00255174	555,055.00	545,757.62	1-Mar-14	4.0000% FNMA 10 YEAR
91M1MR0	MBS	FNMA/FHLMC FIX	N00255230	3,128.00	3,105.22	1-Jun-34	5.0000% FNMA SF 30 YEAR
91M1MR0	MBS	FNMA/FHLMC FIX	N00255235	1,208,655.00	1,188,409.85	1-May-14	4.0000% FNMA 10 YEAR
91M1MR0	MBS	FNMA/FHLMC FIX	N00255274	414,555.00	421,278.70	1-Jun-19	5.0000% FNMA 15 YEAR
91M1MR0	MBS	FNMA/FHLMC FIX	N00255410	110,648.00	115,664.36	1-Sep-34	6.5000% FNMA SF 30 YEAR
91M1MR0	MBS	FNMA/FHLMC FIX	N00255413	109,958.00	114,943.32	1-Oct-34	6.5000% FNMA SF 30 YEAR
91M1MR0	MBS	FNMA/FHLMC FIX	N00255508	19,046.00	19,434.83	1-Nov-14	5.5000% FNMA 10 YEAR
91M1MR0	MBS	FNMA/FHLMC FIX	N00255529	8,332.00	8,322.27	1-Nov-14	4.5000% FNMA 10 YEAR
91M1MR0	MBS	FNMA/FHLMC FIX	N00255550	27,576.00	27,987.84	1-Dec-24	5.5000% FNMA 20 YEAR
91M1MR0	MBS	FNMA/FHLMC FIX	N00255552	173,843.00	181,725.48	1-Nov-34	6.5000% FNMA SF 30 YEAR
91M1MR0	MBS	FNMA/FHLMC FIX	N00255554	3,942,372.00	3,986,477.24	1-Jan-35	5.5000% FNMA SF 30 YEAR
91M1MR0	MBS	FNMA/FHLMC FIX	N00255575	42,019.00	42,488.68	1-Jan-25	5.5000% FNMA SF 30 YEAR
91M1MR0	MBS	FNMA/FHLMC FIX	N00255623	832,553.00	870,301.00	1-Dec-24	6.5000% FNMA SF 30 YEAR
91M1MR0	MBS	FNMA/FHLMC FIX	N00255661	902,132.00	936,919.99	1-Mar-35	6.5000% FNMA-GUAR MTG PASS THRU-30YR
91M1MR0	MBS	FNMA/FHLMC FIX	N00255673	54,443.00	56,542.07	1-Mar-35	6.5000% FNMA-GUAR MTG PASS THRU-30YR
91M1MR0	MBS	FNMA/FHLMC FIX	N00255737	93,585.00	97,193.50	1-Apr-35	6.5000% FNMA-GUAR MTG PASS THRU-30YR
91M1MR0	MBS	FNMA/FHLMC FIX	N00255816	42,588.00	44,230.77	1-Jul-35	6.5000% FNMA-GUAR MTG PASS THRU-30YR
91M1MR0	MBS	FNMA/FHLMC FIX	N00255891	46,913.00	47,360.18	1-Oct-20	5.0000% FNMA 15 YEAR
91M1MR0	MBS	FNMA/FHLMC FIX	N00255896	2,887,715.00	2,999,072.77	1-Aug-35	6.5000% FNMA-GUAR MTG PASS THRU-30YR
91M1MR0	MBS	FNMA/FHLMC FIX	N00255925	3,982.00	4,061.66	1-Aug-15	5.5000% FNMA 15 YEAR
91M1MR0	MBS	FNMA/FHLMC FIX	N00255927	262,319.00	271,369.10	1-Aug-25	6.5000% FNMA 20 YEAR
91M1MR0	MBS	FNMA/FHLMC FIX	N00255938	34,396.00	34,355.21	1-Nov-15	4.5000% FNMA 10 YEAR
91M1MR0	MBS	FNMA/FHLMC FIX	N00255969	81,897.00	84,441.42	1-Sep-35	6.5000% 10 IO/20YEAR AM POOLS
91M1MR0	MBS	FNMA/FHLMC FIX	N00255976	56,223.00	57,370.45	1-Oct-15	5.5000% FNMA 10 YEAR
91M1MR0	MBS	FNMA/FHLMC FIX	N00256000	76,646.00	78,210.41	1-Nov-15	5.5000% FNMA 10 YEAR
91M1MR0	MBS	FNMA/FHLMC FIX	N00256033	2,588,425.00	2,688,241.52	1-Dec-35	6.5000% FNMA-GUAR MTG PASS THRU-30YR
91M1MR0	MBS	FNMA/FHLMC FIX	N00256088	6,959,522.00	7,175,702.20	1-Jan-36	6.5000% 10 IO/20YEAR AM POOLS
91M1MR0	MBS	FNMA/FHLMC FIX	N00256099	73,587.00	72,354.83	1-Dec-15	4.0000% FNMA 10 YEAR
91M1MR0	MBS	FNMA/FHLMC FIX	N00256104	131,085.00	132,333.93	1-Feb-21	5.0000% FNMA 15 YEAR
91M1MR0	MBS	FNMA/FHLMC FIX	N00256173	499,489.00	518,496.49	1-Mar-36	6.5000% FNMA SF 30 YEAR
91M1MR0	MBS	FNMA/FHLMC FIX	N00256179	8,996,402.00	9,275,853.17	1-Mar-36	6.5000% 10 IO/20YEAR AM POOLS
91M1MR0	MBS	FNMA/FHLMC FIX	N00256243	965,921.00	1,002,678.79	1-May-36	6.5000% FNMA SF 30 YEAR



9IM1MR0	MBS	FNMA/FHLMC FIX	N00256277	256,041.00	261,166.22	1-Jun-21	5.5000% FNMA 15 YEAR
9IM1MR0	MBS	FNMA/FHLMC FIX	N00256309	6,777,636.00	7,035,557.23	1-Jul-36	6.5000% FNMA SF 30 YEAR
9IM1MR0	MBS	FNMA/FHLMC FIX	N00256311	97,503.00	100,065.59	1-Jul-26	6.0000% FNMA 20 YEAR
9IM1MR0	MBS	FNMA/FHLMC FIX	N00256394	6,109,900.00	6,314,963.53	1-Sep-36	6.5000% FNMA SF 30 YEAR
9IM1MR0	MBS	FNMA/FHLMC FIX	N00256446	3,231,154.00	3,331,521.67	1-Oct-36	6.5000% 10 IO/20YEAR AM POOLS
9IM1MR0	MBS	FNMA/FHLMC FIX	N00256480	60,653.00	61,866.57	1-Nov-21	5.5000% FNMA 15 YEAR
9IM1MR0	MBS	FNMA/FHLMC FIX	N00256493	28,558,496.00	29,445,594.16	1-Nov-36	6.5000% 10 IO/20YEAR AM POOLS
9IM1MR0	MBS	FNMA/FHLMC FIX	N00256553	395,498.00	404,903.21	1-Jan-37	6.0000% FNMA SF 30 YEAR
9IM1MR0	MBS	FNMA/FHLMC FIX	N00256642	838,780.00	846,774.19	1-Mar-22	5.0000% FNMA 15 YEAR
9IM1MR0	MBS	FNMA/FHLMC FIX	N00256677	448,638.00	459,307.01	1-Apr-27	6.0000% FNMA SF 30 YEAR
9IM1MR0	MBS	FNMA/FHLMC FIX	N00256681	35,854.00	36,279.67	1-Apr-17	5.0000% FNMA 10 YEAR
9IM1MR0	MBS	FNMA/FHLMC FIX	N00256715	824,786.00	846,462.48	1-May-27	6.0000% FNMA 20 YEAR
9IM1MR0	MBS	FNMA/FHLMC FIX	N00256774	3,068,911.00	3,223,027.89	1-Jun-37	7.0000% FNMA SF 30 YEAR
9IM1MR0	MBS	FNMA/FHLMC FIX	N00256802	1,281,975.00	1,301,124.30	1-Jul-27	5.5000% FNMA 20 YEAR
9IM1MR0	MBS	FNMA/FHLMC FIX	N00256803	50,054.00	51,243.99	1-Jul-27	6.0000% FNMA SF 30 YEAR
9IM1MR0	MBS	FNMA/FHLMC FIX	N00256807	607,769.00	620,170.80	1-Jul-17	5.5000% FNMA 10 YEAR
9IM1MR0	MBS	FNMA/FHLMC FIX	N00256821	1,984,856.00	2,053,333.94	1-Jul-27	6.5000% FNMA 20 YEAR
9IM1MR0	MBS	FNMA/FHLMC FIX	N00256832	206,786.00	206,540.75	1-Jul-17	4.5000% FNMA 10 YEAR
9IM1MR0	MBS	FNMA/FHLMC FIX	N00256845	1,180,783.00	1,220,413.32	1-Aug-37	6.5000% FNMA SF 30 YEAR
9IM1MR0	MBS	FNMA/FHLMC FIX	N00256852	2,749,986.00	2,822,259.32	1-Aug-27	6.0000% FNMA 20 YEAR
9IM1MR0	MBS	FNMA/FHLMC FIX	N00256860	43,911,433.00	45,275,431.88	1-Aug-37	6.5000% 10 IO/20YEAR AM POOLS
9IM1MR0	MBS	FNMA/FHLMC FIX	N00256860	23,784,031.00	24,522,822.84	1-Aug-37	6.5000% 10 IO/20YEAR AM POOLS
9IM1MR0	MBS	FNMA/FHLMC FIX	N00256871	935,254.00	973,657.95	1-Aug-22	6.5000% FNMA 15 YEAR
9ILP1M0	MBS	FNMA/FHLMC FIX	N00256887	818,582.00	834,966.54	1-Sep-22	5.5000% FNMA 15 YEAR
9IM1MR0	MBS	FNMA/FHLMC FIX	N00256908	1,032,742.00	1,093,415.14	1-Sep-37	7.5000% FNMA SF 30 YEAR
9IM1MR0	MBS	FNMA/FHLMC FIX	N00256910	684,003.00	712,089.86	1-Sep-22	6.5000% FNMA 15 YEAR
9IM1MR0	MBS	FNMA/FHLMC FIX	N00256929	312,115.00	318,362.36	1-Oct-22	5.5000% FNMA 15 YEAR
9IM1MR0	MBS	FNMA/FHLMC FIX	N00256948	409,611.00	426,430.14	1-Oct-22	6.5000% FNMA 15 YEAR
9IM1MR0	MBS	FNMA/FHLMC FIX	N00256973	180,460.00	186,065.63	1-Nov-37	6.5000% 10 IO/20YEAR AM POOLS
9IM1MR0	MBS	FNMA/FHLMC FIX	N00256984	842,814.00	892,329.04	1-Nov-37	7.5000% FNMA SF 30 YEAR
9IM1MR0	MBS	FNMA/FHLMC FIX	N00256986	4,764,702.00	4,962,288.69	1-Nov-37	7.0000% 10 IO/20YEAR AM POOLS
9IM1MR0	MBS	FNMA/FHLMC FIX	N00257004	212,781.00	217,841.23	1-Dec-37	6.0000% FNMA SF 30 YEAR
9IM1MR0	MBS	FNMA/FHLMC FIX	N00257054	1,579,673.00	1,581,549.00	1-Jan-38	5.5000% 10 IO/20YEAR AM POOLS
9IM1MR0	MBS	FNMA/FHLMC FIX	N00257066	2,795,789.00	2,941,694.56	1-Dec-37	7.5000% 10 IO/20YEAR AM POOLS
9IM1MR0	MBS	FNMA/FHLMC FIX	N00257075	930,451.00	944,349.70	1-Feb-28	5.5000% FNMA 20 YEAR
9IM1MR0	MBS	FNMA/FHLMC FIX	N00257087	31,503.00	33,252.88	1-Jan-38	8.0000% FNMA SF 30 YEAR
9IM1MR0	MBS	FNMA/FHLMC FIX	N00257097	10,342,026.00	10,354,307.41	1-Feb-38	5.5000% 10 IO/20YEAR AM POOLS
9IM1MR0	MBS	FNMA/FHLMC FIX	N00257101	89,157.00	89,004.23	1-Feb-28	5.0000% FNMA 20 YEAR
9IM1MR0	MBS	FNMA/FHLMC FIX	N00257102	240,333.00	248,398.98	1-Feb-38	6.5000% FNMA SF 30 YEAR
9IM1MR0	MBS	FNMA/FHLMC FIX	N00257103	4,230,720.00	4,406,162.59	1-Jan-38	7.0000% 10 IO/20YEAR AM POOLS
9IM1MR0	MBS	FNMA/FHLMC FIX	N00257125	6,695,905.00	6,795,924.78	1-Mar-28	5.5000% FNMA 20 YEAR
9IM1MR0	MBS	FNMA/FHLMC FIX	N00257132	1,604,602.00	1,601,843.86	1-Mar-28	5.0000% FNMA 20 YEAR
9IM1MR0	MBS	FNMA/FHLMC FIX	N00257140	6,842,011.00	7,243,979.27	1-Mar-38	7.5000% FNMA SF 30 YEAR
9IM1MR0	MBS	FNMA/FHLMC FIX	N00257141	485,686.00	510,076.81	1-Mar-28	7.0000% FNMA 20 YEAR
9IM1MR0	MBS	FNMA/FHLMC FIX	N00257142	2,491,641.00	2,594,966.20	1-Mar-38	7.0000% 10 IO/20YEAR AM POOLS
9IM1MR0	MBS	FNMA/FHLMC FIX	N00257145	2,268,329.00	2,346,586.28	1-Mar-28	6.5000% FNMA 20 YEAR
9IM1MR0	MBS	FNMA/FHLMC FIX	N00257153	17,971.00	18,708.44	1-Mar-23	6.5000% FNMA 15 YEAR
9IM1MR0	MBS	FNMA/FHLMC FIX	N00257185	1,588,412.00	1,643,212.53	1-Apr-28	6.5000% FNMA 20 YEAR
9IM1MR0	MBS	FNMA/FHLMC FIX	N00257204	1,141,932.00	1,158,989.17	1-May-28	5.5000% FNMA 20 YEAR
9IM1MR0	MBS	FNMA/FHLMC FIX	N00257227	1,293,146.00	1,337,760.05	1-May-28	6.5000% FNMA 20 YEAR
9IM1MR0	MBS	FNMA/FHLMC FIX	N00257228	1,232,181.00	1,159,867.83	1-Apr-38	4.5000% 10 IO/20YEAR AM POOLS
9IM1MR0	MBS	FNMA/FHLMC FIX	N00257238	36,261,976.00	36,199,650.85	1-Jun-28	5.0000% FNMA 20 YEAR
9IM1MR0	MBS	FNMA/FHLMC FIX	N00257239	395,690.00	401,600.78	1-Jun-28	5.5000% FNMA 20 YEAR
9IM1MR0	MBS	FNMA/FHLMC FIX	N00257243	38,485,214.00	40,417,893.48	1-Jun-38	7.0000% FNMA SF 30 YEAR
9IM1MR0	MBS	FNMA/FHLMC FIX	N00257253	720,030.00	720,884.82	1-Jun-38	5.5000% 10 IO/20YEAR AM POOLS
9IM1MR0	MBS	FNMA/FHLMC FIX	N00257255	657,351.00	677,769.58	1-Jun-38	6.5000% 10 IO/20YEAR AM POOLS
9IM1MR0	MBS	FNMA/FHLMC FIX	N00257257	500,411.00	490,481.31	1-May-38	5.0000% 10 IO/20YEAR AM POOLS
9IM1MR0	MBS	FNMA/FHLMC FIX	N00257261	71,541.00	71,015.68	1-Jul-38	5.0000% FNMA SF 30 YEAR
9IM1MR0	MBS	FNMA/FHLMC FIX	N00257268	199,231.00	210,935.62	1-May-38	7.5000% FNMA SF 30 YEAR
9IM1MR0	MBS	FNMA/FHLMC FIX	N00257274	2,388,908.00	2,471,325.57	1-Jun-28	6.5000% FNMA 20 YEAR
9IM1MR0	MBS	FNMA/FHLMC FIX	N00257281	494,917.00	494,065.94	1-Jul-28	5.0000% FNMA 20 YEAR
9IM1MR0	MBS	FNMA/FHLMC FIX	N00257283	213,439.00	208,396.58	1-Jun-23	4.0000% FNMA 15 YEAR
9IM1MR0	MBS	FNMA/FHLMC FIX	N00257289	6,042,956.00	6,230,665.40	1-Jul-38	6.5000% 10 IO/20YEAR AM POOLS
9IM1MR0	MBS	FNMA/FHLMC FIX	N00257294	861,286.00	840,884.37	1-Jul-28	4.5000% FNMA 20 YEAR
9IM1MR0	MBS	FNMA/FHLMC FIX	N00257299	301,937.00	295,945.44	1-Jul-38	5.0000% 10 IO/20YEAR AM POOLS
9IM1MR0	MBS	FNMA/FHLMC FIX	N00257324	3,495,237.00	3,489,229.94	1-Aug-28	5.0000% FNMA 20 YEAR
9IM1MR0	MBS	FNMA/FHLMC FIX	N00257325	14,213,340.00	14,425,651.38	1-Aug-28	5.5000% FNMA 20 YEAR
9IM1MR0	MBS	FNMA/FHLMC FIX	N00257327	359,657.00	374,424.94	1-Jul-23	6.5000% FNMA 15 YEAR
9IM1MR0	MBS	FNMA/FHLMC FIX	N00257335	234,773.00	244,413.71	1-Aug-23	6.5000% FNMA 15 YEAR
9IM1MR0	MBS	FNMA/FHLMC FIX	N00257343	249,547.00	257,298.81	1-Jul-38	6.5000% 10 IO/20YEAR AM POOLS
9IM1MR0	MBS	FNMA/FHLMC FIX	N00257354	1,024,099.00	1,048,453.19	1-Sep-38	6.0000% FNMA SF 30 YEAR
9IM1MR0	MBS	FNMA/FHLMC FIX	N00257360	2,876,941.00	2,909,127.28	1-Sep-38	5.5000% FNMA SF 30 YEAR

9IM1MR0	MBS	FNMA/FHLMC FIX	N00257361	98,660.00	98,025.97	1-Aug-23	4.5000% FNMA 15 YEAR
9IM1MR0	MBS	FNMA/FHLMC FIX	N00257362	68,382.00	69,750.46	1-Sep-23	5.5000% FNMA 15 YEAR
9IM1MR0	MBS	FNMA/FHLMC FIX	N00257372	13,066,694.00	13,410,102.83	1-Sep-28	6.0000% FNMA 20 YEAR
9IM1MR0	MBS	FNMA/FHLMC FIX	N00257373	499,999.00	516,780.32	1-Sep-28	6.5000% FNMA SF 30 YEAR
9IM1MR0	MBS	FNMA/FHLMC FIX	N00257375	474,428.00	470,943.80	1-Sep-38	5.0000% FNMA SF 30 YEAR
9IM1MR0	MBS	FNMA/FHLMC FIX	N00257377	869,211.00	884,992.52	1-Sep-38	6.0000% 10 IO/20YEAR AM POOLS
9IM1MR0	MBS	FNMA/FHLMC FIX	N00257379	660,697.00	666,994.64	1-Sep-23	5.0000% FNMA 15 YEAR
9IM1MR0	MBS	FNMA/FHLMC FIX	N00257384	696,088.00	717,709.94	1-Sep-38	6.5000% 10 IO/20YEAR AM POOLS
9IM1MR0	MBS	FNMA/FHLMC FIX	N00257392	1,396,412.00	1,478,450.73	1-Aug-38	7.5000% FNMA SF 30 YEAR
9IM1MR0	MBS	FNMA/FHLMC FIX	N00257399	295,997.00	290,123.71	1-Aug-38	5.0000% 10 IO/20YEAR AM POOLS
9IM1MR0	MBS	FNMA/FHLMC FIX	N00257411	50,942.00	51,961.64	1-Oct-23	5.5000% FNMA 15 YEAR
9IM1MR0	MBS	FNMA/FHLMC FIX	N00257412	276,264.00	284,344.72	1-Oct-23	6.0000% FNMA 15 YEAR
9IM1MR0	MBS	FNMA/FHLMC FIX	N00257422	4,660,240.00	4,782,716.93	1-Oct-28	6.0000% FNMA 20 YEAR
9IM1MR0	MBS	FNMA/FHLMC FIX	N00257424	3,403,743.00	3,441,822.37	1-Oct-28	5.5000% FNMA SF 30 YEAR
9IM1MR0	MBS	FNMA/FHLMC FIX	N00257425	1,555,829.00	1,553,154.92	1-Aug-28	5.0000% FNMA 20 YEAR
9IM1MR0	MBS	FNMA/FHLMC FIX	N00257430	4,471,086.00	4,562,324.10	1-Sep-18	5.5000% FNMA 10 YEAR
9IM1MR0	MBS	FNMA/FHLMC FIX	N00257433	1,047,303.00	1,057,285.11	1-Sep-23	5.0000% FNMA 15 YEAR
9IM1MR0	MBS	FNMA/FHLMC FIX	N00257442	1,907,286.00	2,003,067.52	1-Sep-28	7.0000% FNMA 20 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00257889	1,938,968.00	1,960,660.66	1-Feb-38	5.5000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00300130	112,417.00	120,018.71	1-Dec-24	9.0000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00300148	187,128.00	199,782.12	1-Dec-24	9.0000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00303075	29,693.00	31,054.63	1-Nov-24	6.5000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00303138	38,987.00	40,001.99	1-Feb-10	8.0000% FNMA 15 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00303192	19,908.00	21,050.55	1-Mar-25	8.5000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00303220	690,810.00	746,766.15	1-Jul-24	9.5000% FNMA 303220
9IM2IN2	MBS	FNMA/FHLMC FIX	N00303220	690,810.00	746,766.15	1-Jul-24	9.5000% FNMA 303220
9IM2IN2	MBS	FNMA/FHLMC FIX	N00303220	690,810.00	746,766.15	1-Jul-24	9.5000% FNMA 303220
9IM2IN2	MBS	FNMA/FHLMC FIX	N00303220	690,810.00	746,766.15	1-Jul-24	9.5000% FNMA 303220
9IM2IN2	MBS	FNMA/FHLMC FIX	N00303220	625,806.00	676,496.43	1-Jul-24	9.5000% FNMA 303220
9IM2IN2	MBS	FNMA/FHLMC FIX	N00303228	105,592.00	112,732.51	1-Apr-25	9.0000% FNMA 30 YR 94-95 PROD
9ILP1M0	MBS	FNMA/FHLMC ARM	N00303313	311,680.00	317,881.17	1-Jan-23	6.0990% FNMA ARMS
9IM2IN2	MBS	FNMA/FHLMC FIX	N00303437	75,583.00	80,694.48	1-Jun-25	9.0000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00303441	36,355.00	38,374.62	1-Jul-25	8.0000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00303458	276,888.00	299,315.99	1-Jul-25	9.5000% FNMA 303220
9IM2IN2	MBS	FNMA/FHLMC FIX	N00303564	4,025.00	4,248.40	1-Oct-25	8.0000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00303603	43,446.00	44,944.66	1-Feb-14	6.5000% FNMA 20 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00303669	175,921.00	187,817.31	1-Nov-25	9.0000% FNMA 30 YR 94-95 PROD
9IM2IN2	MBS	FNMA/FHLMC FIX	N00303883	115,806.00	123,637.15	1-May-25	9.0000% FNMA 30 YR 94-95 PROD
9IM2IN2	MBS	FNMA/FHLMC FIX	N00303981	576.00	593.48	1-Oct-09	7.0000% FNMA 15 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00304273	18,696.00	19,960.06	1-Jan-25	9.0000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00307139	18,745.00	20,012.13	1-May-25	9.0000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00309388	139,926.00	149,389.01	1-Jun-25	9.0000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00312282	6,753.00	7,128.40	1-Jun-25	8.0000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00313073	14,216.00	14,638.15	1-Dec-10	7.5000% FNMA 15 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00313131	128,148.00	136,814.43	1-Nov-25	9.0000% FNMA 30 YR 94-95 PROD
9IM2IN2	MBS	FNMA/FHLMC FIX	N00313955	4,380.00	4,623.19	1-Dec-17	8.0000% FNMA 20 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00321186	9,661.00	10,104.04	1-Sep-25	6.5000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00322816	800.00	824.13	1-Sep-10	7.0000% FNMA 15 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00323266	2,691.00	2,761.44	1-Aug-18	6.0000% FNMA 20 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00323542	151,943.00	162,007.52	1-Feb-29	7.0000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00323818	159,124.00	166,155.81	1-Jul-14	6.5000% FNMA 15 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00327130	9,259.00	9,538.35	1-Oct-10	7.0000% FNMA 15 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00330134	87,841.00	91,448.37	1-Dec-09	6.5000% FNMA 15 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00338338	21,481.00	22,465.89	1-Apr-26	6.5000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00341418	117,368.00	122,187.46	1-May-11	6.5000% FNMA 15 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00345192	1,634.00	1,744.87	1-Jul-26	9.0000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00345280	576.00	615.39	1-Sep-26	9.0000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00347038	2,479.00	2,552.17	1-Jun-11	7.5000% FNMA 15 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00351627	28,476.00	29,645.30	1-Sep-09	6.5000% FNMA 15 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00351637	2,529.00	2,669.20	1-Oct-14	8.0000% FNMA 20 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00357275	905,309.00	948,332.09	1-May-32	6.5000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00357327	15,475,011.00	15,767,585.43	1-Jan-18	5.0000% FNMA 15 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00357327	15,475,011.00	15,767,585.43	1-Jan-18	5.0000% FNMA 15 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00357327	15,475,011.00	15,767,585.43	1-Jan-18	5.0000% FNMA 15 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00357327	15,475,011.00	15,767,585.43	1-Jan-18	5.0000% FNMA 15 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00357327	15,475,011.00	15,767,585.43	1-Jan-18	5.0000% FNMA 15 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00357327	14,466,566.00	14,740,074.64	1-Jan-18	5.0000% FNMA 15 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00357342	19,460,137.00	19,714,335.04	1-Feb-33	5.5000% FNMA-GUAR MTG PASS THRU-30YR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00357342	19,460,137.00	19,714,335.04	1-Feb-33	5.5000% FNMA-GUAR MTG PASS THRU-30YR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00357342	19,460,137.00	19,714,335.04	1-Feb-33	5.5000% FNMA-GUAR MTG PASS THRU-30YR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00357342	19,460,137.00	19,714,335.04	1-Feb-33	5.5000% FNMA-GUAR MTG PASS THRU-30YR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00357342	9,412,214.00	9,535,161.46	1-Feb-33	5.5000% FNMA-GUAR MTG PASS THRU-30YR

9IM2IN2	MBS	FNMA/FHLMC FIX	N00357348	15,823,420.00	16,122,581.53	1-Feb-18	5.0000% FNMA 15 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00357348	13,444,769.00	13,698,959.62	1-Feb-18	5.0000% FNMA 15 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00357397	4,660,804.00	4,705,227.25	1-Jun-18	5.0000% FNMA 15 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00357456	12,764.00	12,670.38	1-Nov-33	5.0000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00357475	947,135.00	941,052.34	1-Jan-19	4.5000% FNMA 15 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00357529	182,460.00	183,455.46	1-Mar-19	4.5000% FNMA 15 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00357530	99,262.00	99,802.87	1-Feb-19	4.5000% FNMA 15 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00357704	592,825.00	609,679.22	1-Feb-35	6.0000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00357729	3,679.00	3,652.30	1-Mar-35	5.0000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00357748	3,679,787.00	3,720,954.74	1-Apr-35	5.0000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00357844	3,385,964.00	3,479,316.19	1-Jul-35	6.0000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00357915	1,128,727.00	1,150,066.86	1-Jun-20	5.0000% FNMA 15 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00358048	4,325.00	4,617.70	1-Sep-26	9.0000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00358066	1,014.00	1,082.74	1-Sep-26	9.0000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00358450	2,295.00	2,450.60	1-Sep-26	9.0000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00359585	33,413.00	35,672.41	1-Oct-26	9.0000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00361215	1,462.00	1,505.33	1-Jul-11	8.5000% FNMA 15 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00361642	2,641.00	2,819.91	1-Oct-26	9.0000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00362766	7,187.00	7,672.91	1-Nov-26	9.0000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00364595	2,826.00	2,987.64	1-Oct-24	8.5000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00364951	1,890.00	2,018.08	1-Nov-26	9.0000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00377450	8,895.00	9,405.40	1-Apr-27	8.5000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00379695	31,688.00	33,505.94	1-Jan-26	8.5000% FNMA SF 30 YEAR
9ILP1M0	MBS	FNMA/FHLMC ARM	N00384420	4,221,666.00	4,477,027.17	1-Nov-11	5.9520% FN384420
9ILP1M0	MBS	FNMA/FHLMC ARM	N00384421	2,455,563.00	2,603,963.99	1-Nov-11	5.9520% FN384421
9ILP1M0	MBS	FNMA/FHLMC ARM	N00384460	3,448,346.00	3,628,020.25	1-Nov-11	5.6570% FN384460
9ILP1M0	MBS	FNMA/FHLMC ARM	N00384519	3,412,306.00	3,577,442.09	1-Dec-11	5.5280% FN384519
9ILP1M0	MBS	FNMA/FHLMC ARM	N00384520	2,996,705.00	3,141,728.21	1-Dec-11	5.5280% FN384520
9IM2IN2	MBS	FNMA/FHLMC FIX	N00384553	25,155,642.00	26,703,667.35	1-Dec-11	5.8500% FN384553
9ILP1M0	MBS	FNMA/FHLMC ARM	N00384613	2,254,166.00	2,383,478.65	1-Dec-11	6.0190% FN384613
9ILP1M0	MBS	FNMA/FHLMC ARM	N00384644	3,157,318.00	3,368,387.78	1-Jan-12	6.0960% FN384644
9ILP1M0	MBS	FNMA/FHLMC ARM	N00384707	7,363,094.00	7,905,320.25	1-Jan-12	6.3240% FN384707
9IM2IN2	MBS	FNMA/FHLMC FIX	N00384773	44,191,451.00	47,308,171.65	1-Feb-12	6.0800% FN384773
9IM2IN2	MBS	FNMA/FHLMC FIX	N00394313	144,767.00	153,073.08	1-Jan-26	8.5000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00394599	650.00	693.81	1-Jun-27	9.0000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00398776	121,255.00	124,910.11	1-May-11	7.0000% FNMA 15 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00404280	4,935.00	5,084.20	1-Dec-12	7.0000% FNMA 15 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00406606	19,573.00	20,236.56	1-Jul-24	6.2500% FNMA SF 30 YEAR
9ILP1M0	MBS	FNMA/FHLMC ARM	N00407997	208,471.00	208,558.33	1-Jul-27	4.5620% FNMA ARMS
9ILP1M0	MBS	FNMA/FHLMC ARM	N00407998	831,095.00	831,551.82	1-Jul-27	4.5760% FNMA ARMS
9IM2IN2	MBS	FNMA/FHLMC FIX	N00409776	12,903.00	13,494.66	1-Dec-27	6.5000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00417450	3,892.00	4,009.38	1-Feb-13	7.0000% FNMA 15 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00417548	56,313.00	58,896.07	1-Mar-28	6.5000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00418476	7,770.00	8,126.85	1-Jun-18	6.5000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00418910	209,476.00	219,082.90	1-Apr-28	6.5000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00425550	100,000.00	102,925.02	1-Apr-13	6.0000% FNMA 15 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00429757	329,462.00	342,990.36	1-May-13	6.5000% FNMA 15 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00433230	167,811.00	173,604.83	1-Jul-28	6.0000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00440734	93,760.00	96,224.10	1-Dec-18	6.0000% FNMA 20 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00443089	4,631.00	4,752.32	1-Nov-18	6.0000% FNMA 20 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00443556	160,325.00	164,137.91	1-Oct-28	6.0000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00445067	627.00	648.40	1-Oct-28	6.5000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00447954	23,592.00	24,673.67	1-Oct-28	6.5000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00456455	6,877.00	7,192.74	1-Jan-29	6.5000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00489889	16,141.00	16,881.46	1-Jun-29	6.5000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00491672	13,584.00	14,207.49	1-Mar-29	6.5000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00494021	926.00	949.96	1-Apr-19	6.0000% FNMA 20 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00494203	8,391.00	8,812.51	1-Apr-29	7.0000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00500189	1,840.00	1,942.73	1-Jun-27	8.0000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00504774	131,322.00	138,618.60	1-Oct-19	8.0000% FNMA 20 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00505116	2,443.00	2,515.91	1-Jul-14	7.5000% FNMA 15 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00505951	2,538.00	2,654.73	1-Jul-29	6.5000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00512224	12,598.00	12,786.04	1-May-19	5.5000% FNMA 20 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00513433	22,187.00	23,301.14	1-Sep-29	7.0000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00514131	96,210.00	101,861.85	1-Oct-29	7.5000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00516804	99,095.00	101,451.66	1-Oct-29	6.0000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00520024	129,035.00	136,615.54	1-May-28	7.5000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00520026	287,135.00	294,048.30	1-Dec-13	5.5000% FNMA 15 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00522581	95,513.00	98,718.73	1-Aug-29	6.5000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00526377	5,792.00	6,114.01	1-May-30	8.0000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00527268	1,201.00	1,236.84	1-Nov-14	7.0000% FNMA 15 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00527272	13,047.00	13,412.71	1-Aug-09	6.0000% FNMA 10 YEAR

9IM2IN2	MBS	FNMA/FHLMC FIX	N00527274	11,478.00	11,823.66	1-Nov-09	7.0000% FNMA 15 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00531056	13,136.00	13,865.73	1-Apr-30	8.0000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00534064	3,281.00	3,462.94	1-Mar-30	8.0000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00535057	38,447.00	40,025.38	1-Dec-14	6.5000% FNMA 15 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00535060	1,098,538.00	1,159,576.05	1-Dec-29	8.0000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00535060	251,651.00	265,633.34	1-Dec-29	8.0000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00535095	1,133,492.00	1,196,472.18	1-Jan-30	8.0000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00535095	271,485.00	286,568.97	1-Jan-30	8.0000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00535192	680,692.00	700,900.25	1-Feb-15	7.5000% FNMA 15 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00535201	1,953.00	2,010.72	1-Mar-15	7.5000% FNMA 15 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00535204	7,185.00	7,584.12	1-Mar-30	8.0000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00535234	798,473.00	831,260.30	1-Oct-13	6.5000% FNMA 15 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00535272	11,245.00	11,579.27	1-Aug-14	7.5000% FNMA 15 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00535332	18,379.00	19,433.68	1-Apr-30	8.5000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00535377	34,547.00	35,446.10	1-Jun-15	8.0000% FNMA 15 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00535481	71,497.00	75,469.56	1-Sep-30	8.0000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00535488	44,654.00	47,215.64	1-Sep-30	8.5000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00535533	47,747.00	50,399.70	1-Oct-30	8.0000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00535909	2,773,396.00	2,861,776.85	1-May-31	6.0000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00535909	1,386,698.00	1,430,888.42	1-May-31	6.0000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00536032	19,421.00	20,499.93	1-Jul-30	8.0000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00536999	11,636.00	12,282.66	1-Mar-30	8.0000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00537732	8,693.00	9,176.16	1-Apr-30	8.0000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00537809	236,248.00	249,802.28	1-May-30	8.5000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00542250	39,771.00	93.35	1-Nov-13	6.5000% FN542250
9IM2IN2	MBS	FNMA/FHLMC FIX	N00542251	148,608.00	429.31	1-Dec-14	8.0000% FNMA ARMS
9IM2IN2	MBS	FNMA/FHLMC FIX	N00542582	2,860.00	3,023.68	1-Aug-30	8.5000% FNMA SF 30 YEAR
9ILP1M0	MBS	FNMA/FHLMC ARM	N00545210	5,580,742.00	5,542,009.36	1-Oct-11	6.1190% FNMA ARMS
9IM2IN2	MBS	FNMA/FHLMC FIX	N00545240	12,079.00	12,749.84	1-Sep-31	8.0000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00545339	66,579.00	69,632.26	1-Nov-31	6.5000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00545449	459,271.00	478,129.51	1-Feb-17	6.5000% FNMA 15 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00545612	1,590,733.00	1,679,117.59	1-Apr-32	8.0000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00545638	72,399.00	75,719.50	1-May-32	6.5000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00545639	33,113.00	34,631.32	1-Apr-32	6.5000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00545644	1,265,447.00	1,339,792.21	1-Apr-29	7.5000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00545695	168,184.00	175,897.72	1-Jun-32	6.5000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00545760	121,157.00	126,915.11	1-Jul-32	6.5000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00545819	381,339.00	398,828.64	1-Aug-32	6.5000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00545891	113,214.00	118,405.99	1-Jul-32	6.5000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00545945	1,413,306.00	1,496,337.82	1-Sep-32	7.5000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00546398	24,496.00	25,856.75	1-Jul-30	8.0000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00550860	8,914.00	9,183.10	1-Aug-15	7.0000% FNMA 15 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00555075	523,508.00	554,264.43	1-Aug-32	7.5000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00555101	119,512.00	123,008.20	1-Oct-17	6.0000% FNMA 15 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00555192	30,445.00	32,191.72	1-Oct-32	8.5000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00555207	20,234.00	20,843.51	1-Nov-17	7.0000% FNMA 15 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00555216	140,130.00	147,916.18	1-Oct-32	8.0000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00555281	37,988.00	39,042.55	1-Mar-33	6.0000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00555349	1,149,933.00	1,182,423.55	1-Mar-18	5.5000% FNMA 15 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00555528	853,083.00	880,268.64	1-Apr-33	6.0000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00555545	193,950.00	197,095.99	1-Jun-18	5.0000% FNMA 15 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00555549	13,645,044.00	13,903,020.68	1-Jun-18	5.0000% FNMA 15 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00555718	26,750,434.00	25,849,278.75	1-Aug-23	4.5000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00555729	25,498.00	26,666.95	1-May-23	6.5000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00555793	121,143.00	126,698.78	1-Mar-33	6.5000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00555885	19,498,595.00	19,867,240.31	1-Nov-18	5.0000% FNMA 15 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00555885	19,498,595.00	19,867,240.31	1-Nov-18	5.0000% FNMA 15 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00555885	1,527,400.00	1,556,277.22	1-Nov-18	5.0000% FNMA 15 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00555953	6,992.00	7,312.63	1-Mar-33	6.5000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00555967	758,169.00	772,023.07	1-Nov-33	5.5000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00556044	285,248.00	301,096.72	1-Oct-30	8.0000% FNMA SF 30 YEAR
9ILP1M0	MBS	FNMA/FHLMC ARM	N00556361	114,101.00	113,552.59	1-Jun-30	4.2550% FNMA ARMS
9ILP1M0	MBS	FNMA/FHLMC ARM	N00556362	604,595.00	601,513.90	1-May-30	4.2550% FNMA ARMS
9ILP1M0	MBS	FNMA/FHLMC ARM	N00556372	74,537.00	74,171.38	1-Feb-30	4.2550% FNMA ARMS
9ILP1M0	MBS	FNMA/FHLMC ARM	N00556373	222,141.00	221,066.88	1-Jul-38	4.2550% FNMA ARMS
9ILP1M0	MBS	FNMA/FHLMC ARM	N00556375	168,201.00	167,344.21	1-Jun-30	4.2550% FNMA ARMS
9ILP1M0	MBS	FNMA/FHLMC ARM	N00556378	214,722.00	213,643.62	1-Dec-29	4.2550% FNMA ARMS
9ILP1M0	MBS	FNMA/FHLMC ARM	N00556380	163,998.00	163,170.39	1-Sep-29	4.2550% FNMA ARMS
9ILP1M0	MBS	FNMA/FHLMC ARM	N00556386	36,557.00	36,376.41	1-Apr-29	4.2550% FNMA ARMS
9ILP1M0	MBS	FNMA/FHLMC ARM	N00556392	176,932.00	176,088.39	1-Feb-30	4.2550% FNMA ARMS
9IM2IN2	MBS	FNMA/FHLMC FIX	N00561273	62,004.00	65,560.99	1-Jan-25	8.5000% FNMA SF 30 YEAR
9ILP1M0	MBS	FNMA/FHLMC ARM	N00567429	177,608.00	176,738.89	1-Dec-30	4.2550% FNMA ARMS

9ILP1M0	MBS	FNMA/FHLMC ARM	N00567430	93,523.00	93,060.59	1-Dec-30	4.2550% FNMA ARMS
9IM2IN2	MBS	FNMA/FHLMC FIX	N00567644	75,924.00	80,142.27	1-Feb-31	8.0000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00569915	8,507.00	8,763.87	1-Feb-16	7.0000% FNMA 15 YEAR
9ILP1M0	MBS	FNMA/FHLMC ARM	N00569918	222,216.00	221,073.97	1-Jan-31	4.2550% FNMA ARMS
9ILP1M0	MBS	FNMA/FHLMC ARM	N00569920	41,764.00	41,558.49	1-Jan-31	4.2550% FNMA ARMS
9ILP1M0	MBS	FNMA/FHLMC ARM	N00569921	266,766.00	265,476.18	1-Jan-31	4.2550% FNMA ARMS
9ILP1M0	MBS	FNMA/FHLMC ARM	N00569929	88,947.00	88,519.18	1-Jan-31	4.2550% FNMA ARMS
9IM2IN2	MBS	FNMA/FHLMC FIX	N00571836	36,209.00	38,286.42	1-Feb-31	8.5000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00575134	44,578.00	46,622.91	1-Apr-31	6.5000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00576560	315,838.00	333,387.10	1-Feb-21	8.0000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00581665	140,657.00	147,107.54	1-Jul-21	6.5000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00581791	20,155.00	21,311.39	1-Jul-31	8.5000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00584129	1,644.00	1,718.99	1-Sep-31	6.5000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00584998	116,193.00	121,522.30	1-May-31	6.5000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00591439	923,667.00	977,932.47	1-Aug-31	7.5000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00595729	348,963.00	359,170.07	1-Sep-11	6.0000% FNMA 15 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00597013	76,327.00	80,706.13	1-Aug-31	8.5000% FNMA SF 30 YEAR
9ILP1M0	MBS	FNMA/FHLMC ARM	N00597196	39.00	38.94	1-Sep-31	5.0670% FNMA ARMS
9IM2IN2	MBS	FNMA/FHLMC FIX	N00598910	1,400.00	1,441.10	1-Sep-16	6.0000% FNMA 15 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00599310	12,663.00	13,017.09	1-Jul-11	6.0000% FNMA 10 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00600249	12,310.00	12,655.03	1-Aug-11	6.0000% FNMA 10 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00602288	855,382.00	902,909.35	1-Aug-31	8.0000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00602289	106,883.00	113,015.42	1-Aug-31	8.5000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00606217	149,579.00	154,599.59	1-Nov-31	6.5000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00606868	97,643.00	102,120.75	1-Oct-31	6.5000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00607751	511,338.00	540,675.63	1-Nov-31	8.5000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00609190	45,990.00	47,277.37	1-Sep-11	6.0000% FNMA 10 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00611034	104,406.00	107,459.42	1-Apr-17	6.0000% FNMA 15 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00613019	13,968.00	14,744.05	1-Nov-30	8.0000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00613021	12,220.00	12,898.91	1-Dec-30	8.0000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00613028	439.00	456.98	1-May-29	6.5000% FNMA-FHA VA
9IM2IN2	MBS	FNMA/FHLMC FIX	N00614363	129,778.00	137,224.28	1-Dec-31	8.5000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00618048	16,408.00	17,160.98	1-Apr-32	6.5000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00619198	67,814.00	69,712.78	1-Dec-11	6.0000% FNMA 10 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00621556	81,205.00	84,929.51	1-Mar-32	6.5000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00622533	36,111.00	37,199.27	1-Apr-16	7.0000% FNMA 15 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00622641	1,265,382.00	1,323,416.27	1-Mar-31	6.5000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00623107	64,591.00	66,214.83	1-Jan-17	5.5000% FNMA 15 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00623503	621,945.00	640,136.79	1-Feb-17	6.0000% FNMA 15 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00624109	132,198.00	138,260.58	1-Mar-32	6.5000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00625848	602,416.00	614,473.89	1-Jan-17	5.5000% FNMA 15 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00626726	633.00	651.87	1-Jan-17	7.0000% FNMA 15 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00627134	23,709.00	25,069.32	1-Mar-32	8.5000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00628076	312,568.00	329,935.30	1-Feb-32	8.0000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00628839	61,594.00	64,418.69	1-Mar-32	6.5000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00630338	33,259.00	34,783.95	1-Apr-32	6.5000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00630489	34,871.00	36,809.01	1-Nov-31	8.0000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00630519	61,901.00	65,452.71	1-Nov-31	8.5000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00632288	54,935.00	57,454.04	1-Feb-32	6.5000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00632592	17,896.00	18,890.18	1-Sep-30	8.0000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00635044	133,075.00	140,469.28	1-Jun-32	8.0000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00635045	76,805.00	81,212.21	1-Jun-32	8.5000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00636447	78,621.00	83,240.15	1-Apr-32	7.5000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00636704	125,834.00	132,825.89	1-Apr-32	8.0000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00636899	8,917.00	9,325.62	1-May-32	6.5000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00637779	168,828.00	178,746.69	1-Apr-32	7.5000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00638403	85,135.00	89,039.21	1-Mar-32	6.5000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00638411	66,945.00	68,034.11	1-Mar-17	5.5000% PREPAYMENT PENALTY FNMA 15 YR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00640032	71,689.00	74,976.81	1-May-32	6.5000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00641534	72,233.00	75,546.05	1-Jun-32	6.5000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00641810	12,091.00	12,444.52	1-Apr-17	6.0000% FNMA 15 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00642312	275,501.00	288,593.48	1-May-32	6.5000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00642370	45,975.00	48,529.27	1-May-32	8.0000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00642500	239,342.00	253,403.61	1-Jun-32	7.5000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00642502	30,320.00	32,059.84	1-Jun-32	8.5000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00642852	125,531.00	129,016.72	1-Mar-32	6.0000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00643086	55,511.00	58,056.83	1-May-32	6.5000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00644696	135,211.00	141,636.93	1-May-32	6.5000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00645568	681,718.00	715,953.33	1-Jun-32	7.0000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00645740	15,647.00	16,364.23	1-Jun-32	6.5000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00645869	77,199.00	81,377.78	1-Jun-32	7.0000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00646196	27,251.00	28,501.32	1-May-32	6.5000% FNMA SF 30 YEAR

9IM2IN2	MBS	FNMA/FHLMC FIX	N00646278	46,455.00	48,585.84	1-Jul-32	6.5000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00648597	25,823.00	27,257.97	1-Jun-32	8.0000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00649088	59,573.00	62,305.07	1-Jun-32	6.5000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00649166	86,056.00	90,002.62	1-Jul-32	6.5000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00649455	155,789.00	160,151.21	1-May-12	6.0000% FNMA 10 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00649876	53,359.00	55,806.24	1-Aug-32	6.5000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00650077	268,925.00	284,724.39	1-Jul-32	7.5000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00650078	601,214.00	634,618.59	1-Jul-32	8.0000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00650197	1,521,040.00	1,551,484.86	1-Nov-17	5.5000% FNMA 15 YEAR
9ILP1M0	MBS	FNMA/FHLMC ARM	N00651698	298,763.00	298,960.76	1-Aug-32	4.9990% FNMA ARMS
9IM2IN2	MBS	FNMA/FHLMC FIX	N00651965	17,939.00	18,761.76	1-Jul-32	6.5000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00652398	408.00	421.96	1-May-32	6.5000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00653423	129,365.00	136,964.96	1-Feb-32	7.5000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00653449	896,702.00	937,827.44	1-Jul-32	6.5000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00653996	318,336.00	333,464.71	1-Sep-32	6.5000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00655059	23,271.00	24,338.77	1-Jul-32	6.5000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00655780	105,853.00	110,708.07	1-Aug-32	6.5000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00656118	58,466.00	61,146.94	1-Sep-32	6.5000% FNMA SF 30 YEAR
9IM2IN2	MBS	FNMA/FHLMC FIX	N00659267	2,760,757.00	2,836,764.53	1-Jul-32	6.0000% FNMA SF 30YR-(PUERTO RICO)
9IM2IN2	MBS	FNMA/FHLMC FIX	N00659547	66,836.00	68,791.32	1-Oct-17	6.0000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00659589	292,113.00	300,366.74	1-Nov-17	5.5000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00659866	26,325.00	27,788.20	1-Aug-32	8.0000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00660145	10,026.00	10,583.17	1-Aug-32	8.0000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00660481	235.00	244.32	1-Nov-17	5.5000% FNMA - 15YR BALLOON - CX
9IM3FM0	MBS	FNMA/FHLMC FIX	N00660593	200,337.00	212,107.26	1-Sep-32	7.5000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00660662	546,942.00	572,934.06	1-Sep-32	6.5000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00660665	44,928.00	46,988.08	1-Sep-32	6.5000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00662831	1,481,843.00	1,564,177.70	1-Oct-32	8.0000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00663086	19,375.00	20,264.03	1-Nov-32	6.5000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00664173	5,478.00	5,729.22	1-Oct-32	6.5000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00664711	15,048.00	15,738.66	1-Oct-32	6.5000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00665382	52,229.00	55,130.81	1-Oct-32	8.0000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00665775	99,037.00	100,648.39	1-Sep-17	5.5000% PREPAYMENT PENALTY FNMA 15 YR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00666741	1,250,233.00	1,270,471.49	1-Nov-17	5.0000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00667032	222,556.00	226,158.48	1-Nov-17	5.0000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00668339	5,386,960.00	5,494,783.76	1-Nov-17	5.5000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00668357	11,435,366.00	11,651,565.38	1-Dec-17	5.0000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00668357	11,435,366.00	11,651,565.38	1-Dec-17	5.0000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00668357	11,435,366.00	11,651,565.38	1-Dec-17	5.0000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00668357	408,855.00	416,585.41	1-Dec-17	5.0000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00669508	392,578.00	400,435.80	1-Dec-17	5.5000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00669599	117,051.00	122,419.07	1-Dec-32	6.5000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00670949	4,689.00	4,784.61	1-Dec-12	5.5000% FNMA 10 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00672416	120,393.00	125,914.97	1-Sep-32	6.5000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00672927	208,765.00	218,686.43	1-Dec-32	6.5000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00672955	17,206,292.00	17,531,597.95	1-Dec-17	5.0000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00672955	17,206,292.00	17,531,597.95	1-Dec-17	5.0000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00672955	4,874,245.00	4,966,398.75	1-Dec-17	5.0000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00672957	13,034,908.00	13,281,349.23	1-Dec-17	5.0000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00672957	13,034,908.00	13,281,349.23	1-Dec-17	5.0000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00672957	11,640,929.00	11,861,014.91	1-Dec-17	5.0000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00672965	10,255,133.00	10,449,018.61	1-Jan-18	5.0000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00673284	619,519.00	639,261.56	1-Dec-32	6.0000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00675421	118,201.00	125,145.49	1-Dec-32	7.5000% FNMA SF 30 YEAR
9ILP1M0	MBS	FNMA/FHLMC ARM	N00675481	1,405.00	1,355.57	1-Feb-33	6.3170% FNMA ARMS
9ILP1M0	MBS	FNMA/FHLMC ARM	N00675490	686.00	660.61	1-Mar-33	6.2080% FNMA ARMS
9IM3FM0	MBS	FNMA/FHLMC FIX	N00677340	800,940.00	841,161.76	1-Jan-33	7.0000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00679888	1,638,129.00	1,734,369.59	1-Aug-32	7.5000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00679981	106,215.00	109,188.75	1-Jun-12	6.0000% FNMA 10 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00681321	7,359,045.00	7,498,176.70	1-Jan-18	5.0000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00681377	1,926,917.00	1,945,282.50	1-Jan-18	5.0000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00681387	340,763.00	347,205.62	1-Feb-18	5.0000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00681408	2,653,371.00	2,696,322.27	1-Mar-18	5.0000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00681417	3,272,225.00	3,334,090.81	1-Mar-18	5.0000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00681885	196,591.00	202,855.39	1-Apr-33	6.0000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00683164	27,515.00	28,777.15	1-Feb-33	6.5000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00683218	1,214,893.00	1,226,472.04	1-Feb-18	5.0000% FNMA 15 YEAR
9ILP1M0	MBS	FNMA/FHLMC ARM	N00683232	810,194.00	802,438.31	1-Feb-33	4.9400% FNMA ARMS
9IM3FM0	MBS	FNMA/FHLMC FIX	N00683276	38,441.00	40,204.04	1-Feb-33	6.5000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00683301	2,197,057.00	2,217,997.90	1-Feb-18	5.0000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00683438	63,454.00	65,475.99	1-Feb-33	6.0000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00684110	4,425.00	4,477.67	1-Feb-13	5.0000% FNMA 10 YEAR

9IM3FM0	MBS	FNMA/FHLMC FIX	N00684745	367,161.00	383,999.93	1-Apr-33	6.5000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00685086	203,373.00	209,853.67	1-Jun-34	6.0000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00685123	221,550.00	228,610.60	1-Sep-34	6.0000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00685459	4,031,383.00	4,096,640.61	1-Mar-18	5.0000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00686353	1,577,801.00	1,607,630.89	1-Mar-18	5.0000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00687382	207.00	218.27	1-Dec-32	8.0000% FNMA SF 30 YEAR
9ILP1M0	MBS	FNMA/FHLMC ARM	N00687863	188.00	186.05	1-Feb-33	5.9200% FNMA ARMS
9IM3FM0	MBS	FNMA/FHLMC FIX	N00688579	3,369,663.00	3,433,370.59	1-Mar-18	5.0000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00691208	88,013.00	89,774.98	1-Dec-21	5.5000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00691256	178,937.00	183,191.97	1-May-37	6.0000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00693741	165,615.00	174,816.57	1-Apr-24	8.0000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00694036	90,211.00	95,386.44	1-Jan-33	8.5000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00694074	38,859.00	41,088.97	1-May-33	8.5000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00694130	265.00	279.51	1-Jan-33	8.0000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00694584	114,495.00	120,856.97	1-Mar-33	8.0000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00695386	2,937,402.00	3,018,272.58	1-Apr-33	6.0000% FNMA SF 30YR-(PUERTO RICO)
9IM3FM0	MBS	FNMA/FHLMC FIX	N00695798	334,899.00	344,361.36	1-Apr-18	5.5000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00697757	1,094.00	1,124.24	1-Sep-33	6.5000% FNMA 30YR (PRE-PAYMENTS)
9IM3FM0	MBS	FNMA/FHLMC FIX	N00697789	1,199.00	1,250.59	1-May-33	7.0000% FNMA 30YR (PRE-PAYMENTS)
9IM3FM0	MBS	FNMA/FHLMC FIX	N00697953	107,171.00	107,755.28	1-Jan-19	4.5000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00698940	408,098.00	419,333.09	1-Jan-33	6.0000% FNMA SF 30YR-(PUERTO RICO)
9ILP1M0	MBS	FNMA/FHLMC ARM	N00701231	1,482,741.00	1,450,693.67	1-May-33	4.3810% FNMA ARMS
9IM3FM0	MBS	FNMA/FHLMC FIX	N00701983	248,407.00	259,799.52	1-May-33	6.5000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00702323	4,761,527.00	4,806,910.70	1-May-18	5.0000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00703443	12,578,448.00	12,816,259.54	1-May-18	5.0000% FNMA 15 YEAR
9ILP1M0	MBS	FNMA/FHLMC FIX	N00705641	1,127,422.00	1,119,142.65	1-May-33	5.0000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00707595	535,253.00	545,373.11	1-May-18	5.0000% FNMA 15 YEAR
9ILP1M0	MBS	FNMA/FHLMC ARM	N00708557	1,871,044.00	1,826,924.35	1-Jun-33	4.1940% FNMA ARMS
9IM3FM0	MBS	FNMA/FHLMC FIX	N00708683	2,052,349.00	2,071,910.90	1-Jun-18	5.0000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00709679	752,472.00	786,983.22	1-Jun-33	6.5000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00709854	11,296,493.00	11,510,067.79	1-Jun-18	5.0000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00709921	7,482,616.00	7,624,083.70	1-Jun-18	5.0000% FNMA 15 YEAR
9ILP1M0	MBS	FNMA/FHLMC ARM	N00710523	2,681,341.00	2,608,731.50	1-May-33	4.0080% FNMA ARMS
9IM3FM0	MBS	FNMA/FHLMC FIX	N00711595	3,430,078.00	3,314,527.58	1-Jul-18	4.5000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00713341	3,516,940.00	3,521,199.22	1-Jun-18	5.0000% FNMA FIXED RATE
9IM3FM0	MBS	FNMA/FHLMC FIX	N00713566	1,648,155.00	1,663,864.11	1-Apr-18	5.0000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00720229	158,688.00	163,744.96	1-Jul-33	6.0000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00723625	2,296,942.00	2,280,073.54	1-Jun-18	5.0000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00723718	4,262.00	4,390.70	1-Mar-09	7.0000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00723801	758,490.00	765,719.36	1-Jul-18	5.0000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00725050	3,166,476.00	3,183,743.14	1-Jan-19	4.5000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00725147	1,444,198.00	1,529,044.18	1-Jul-32	7.5000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00725160	357,338.00	372,011.64	1-Apr-18	6.5000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00725168	816,845.00	821,299.79	1-Feb-19	4.5000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00725185	1,600,055.00	1,625,955.50	1-Feb-19	5.0000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00725223	21,098,121.00	21,478,249.80	1-Mar-34	5.5000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00725223	21,098,121.00	21,478,249.80	1-Mar-34	5.5000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00725223	9,855,776.00	10,033,349.61	1-Mar-34	5.5000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00725236	6,521,448.00	6,323,613.38	1-Mar-34	4.5000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00725277	4,369,945.00	4,393,774.76	1-Mar-19	4.5000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00725284	3,358,275.00	3,459,495.13	1-Nov-18	7.0000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00725317	1,265,244.00	1,303,378.75	1-Aug-17	7.0000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00725318	1,048,578.00	1,110,182.35	1-Jul-31	7.5000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00725319	1,512,656.00	1,558,248.75	1-Apr-18	7.0000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00725401	146,612.00	153,336.33	1-Jan-34	6.5000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00725414	419,481.00	421,768.57	1-May-19	4.5000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00725418	66,895.00	69,928.17	1-May-34	6.5000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00725425	14,729,127.00	14,893,908.71	1-Apr-34	5.5000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00725438	167,016.00	174,675.85	1-Jan-34	6.5000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00725510	26,299.00	27,379.35	1-Jul-17	6.5000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00725538	533,280.00	536,187.88	1-Jan-19	4.5000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00725546	161,572.00	160,533.98	1-Jun-19	4.5000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00725683	344,996.00	361,391.05	1-Jul-34	6.5000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00725690	183,961.00	189,190.47	1-Aug-34	6.0000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00725703	684,224.00	703,676.78	1-Aug-34	6.0000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00725746	39,125.00	40,304.52	1-Nov-18	7.0000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00725870	277,633.00	289,033.17	1-Dec-18	6.5000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00725880	109,561.00	114,528.35	1-Sep-34	6.5000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00725954	453.00	466.80	1-May-11	7.0000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00726341	6,631,174.00	6,694,377.25	1-Jul-18	5.0000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00727336	1,987,493.00	2,006,435.83	1-Jul-18	5.0000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00727361	259,470.00	264,375.28	1-Aug-18	5.0000% FNMA 15 YEAR

9IM3FM0	MBS	FNMA/FHLMC FIX	N00727587	47,674.00	50,475.32	1-Jun-33	7.5000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00729353	3,885,453.00	3,856,919.61	1-Jul-18	5.0000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00729818	218,433.00	221,975.70	1-Feb-19	5.0000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00733870	11,680.00	12,216.06	1-Oct-32	6.5000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00735009	23,202,808.00	23,641,485.58	1-May-19	5.0000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00735009	11,428,601.00	11,644,672.83	1-May-19	5.0000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00735010	50,234.00	51,048.65	1-Nov-19	5.0000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00735022	4,066.00	4,111.37	1-Dec-34	5.5000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00735059	6,350,184.00	6,264,159.29	1-Oct-19	4.0000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00735141	2,505,033.00	2,550,166.70	1-Jan-35	5.5000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00735224	2,773,036.00	2,822,998.22	1-Feb-35	5.5000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00735255	19,218,280.00	19,323,079.72	1-Feb-20	4.5000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00735378	904,114.00	909,044.61	1-Oct-19	4.5000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00735392	23,049,432.00	23,700,668.49	1-Feb-20	5.5000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00735392	6,427,897.00	6,609,510.18	1-Feb-20	5.5000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00735407	4,482,860.00	4,555,566.06	1-Apr-20	5.0000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00735500	2,914,424.00	2,959,834.13	1-May-35	5.5000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00735502	394,928.00	406,155.85	1-Apr-35	6.0000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00735503	3,033,908.00	3,120,161.48	1-Apr-35	6.0000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00735649	369,402.00	379,658.64	1-Dec-32	6.0000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00735661	25,502,706.00	26,223,257.58	1-Dec-17	5.5000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00735661	23,778,582.00	24,450,420.09	1-Dec-17	5.5000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00735664	55,754.00	57,625.38	1-Jun-35	6.5000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00735790	1,467,602.00	1,458,177.00	1-Dec-19	4.5000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00735800	224,277.00	236,738.47	1-Jan-35	8.0000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00735835	2,438,696.00	2,532,737.75	1-Aug-35	6.5000% FNMA-GUAR MTG PASS THRU-30YR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00735847	19,561,385.00	19,931,217.52	1-Dec-18	5.0000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00735852	8,387,742.00	8,711,194.68	1-Aug-35	6.5000% FNMA-GUAR MTG PASS THRU-30YR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00735853	8,164,219.00	8,479,052.01	1-Jul-35	6.5000% FNMA-GUAR MTG PASS THRU-30YR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00735881	200,192.00	203,451.79	1-Nov-34	6.0000% FNMA 30YR (PRE-PAYMENTS)
9IM3FM0	MBS	FNMA/FHLMC FIX	N00735893	3,165,528.00	3,157,624.41	1-Oct-35	5.0000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00735919	653,933.00	649,733.04	1-Oct-20	4.5000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00735924	25,387.00	26,152.32	1-Nov-18	7.0000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00735926	3,991,083.00	3,969,817.95	1-Oct-20	4.5000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00736061	204,431.00	197,544.09	1-Sep-33	4.5000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00738569	1,725,560.00	1,821,436.59	1-Dec-25	8.0000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00738573	508,254.00	538,113.77	1-Jan-26	7.5000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00740228	653,985.00	664,706.89	1-Sep-33	5.5000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00740553	8,839,524.00	8,719,776.11	1-Nov-18	4.0000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00740711	390,312.00	387,805.90	1-Sep-18	4.5000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00742083	196,802.00	199,994.26	1-Mar-19	5.0000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00742085	4,435,857.00	4,331,059.40	1-Apr-19	4.0000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00743488	45,001.00	46,183.28	1-Oct-23	6.0000% FNMA 20 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00744171	313,637.00	318,723.50	1-Sep-18	5.0000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00744386	9,501,952.00	9,681,598.76	1-Oct-18	5.0000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00745000	134,218.00	137,409.47	1-Oct-35	6.0000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00745023	296,163.00	306,103.08	1-Nov-35	6.5000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00745086	177,454.00	184,740.57	1-Sep-19	6.5000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00745097	11,525.00	11,969.34	1-Dec-35	6.5000% FNMA-GUAR MTG PASS THRU-30YR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00745153	102,649.00	105,742.77	1-Feb-17	7.0000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00745179	29,764,978.00	30,327,722.62	1-Apr-19	5.0000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00745179	14,695,422.00	14,973,257.03	1-Apr-19	5.0000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00745191	104,062.00	106,144.81	1-Jan-21	5.5000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00745272	32,301,876.00	32,478,022.67	1-Oct-19	4.5000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00745272	32,301,876.00	32,478,022.67	1-Oct-19	4.5000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00745272	32,301,876.00	32,478,022.67	1-Oct-19	4.5000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00745272	24,118,455.00	24,249,975.45	1-Oct-19	4.5000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00745275	237,686.00	235,940.81	1-Feb-36	5.0000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00745379	2,695,522.00	2,874,078.80	1-Apr-34	7.0000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00745392	2,603,896.00	2,587,174.25	1-Dec-20	4.5000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00745395	27,069,198.00	27,216,809.38	1-Apr-20	4.5000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00745418	37,033,096.00	37,610,118.13	1-Apr-36	5.5000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00745511	469,302.00	465,855.93	1-Apr-36	5.0000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00745516	38,940,778.00	39,376,427.95	1-May-36	5.5000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00745516	38,940,778.00	39,376,427.95	1-May-36	5.5000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00745516	38,940,778.00	39,376,427.95	1-May-36	5.5000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00745516	38,940,778.00	39,376,427.95	1-May-36	5.5000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00745516	24,922,098.00	25,200,913.89	1-May-36	5.5000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00745561	917,018.00	931,891.02	1-Aug-20	5.0000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00745563	7,111,132.00	7,239,254.81	1-Aug-34	5.5000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00745636	8,444,056.00	8,727,459.38	1-Jun-35	6.5000% FNMA SF 30 YEAR



9IM3FM0	MBS	FNMA/FHLMC FIX	N00745637	13,642,319.00	14,260,859.24	1-Dec-34	6.5000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00745731	4,044,758.00	4,066,814.46	1-Jun-19	4.5000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00745734	34,207,456.00	34,854,190.71	1-Jan-21	5.0000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00745734	17,514,217.00	17,845,345.65	1-Jan-21	5.0000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00745737	34,069,079.00	34,713,197.53	1-Mar-21	5.0000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00745737	34,069,079.00	34,713,197.53	1-Mar-21	5.0000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00745737	34,069,079.00	34,713,197.53	1-Mar-21	5.0000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00745737	19,751,217.00	20,124,638.16	1-Mar-21	5.0000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00745802	27,928,113.00	28,592,278.35	1-Jul-36	6.0000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00745813	32,324,366.00	32,935,498.64	1-Mar-20	5.0000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00745869	492,272.00	507,959.29	1-Mar-36	6.0000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00745929	1,283,781.00	1,359,203.32	1-May-22	7.5000% FNMA 20 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00745932	500,000.00	516,781.56	1-Nov-36	6.5000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00745943	415,599.00	428,843.37	1-Nov-33	6.0000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00745986	10,001,108.00	10,251,502.67	1-Jun-20	5.5000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00747150	2,412,541.00	2,489,422.05	1-Oct-33	6.0000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00747785	5,560,825.00	5,485,493.65	1-Oct-18	4.0000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00747794	39,321.00	34,613.10	1-Jul-13	3.5000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00747876	6,638,030.00	6,548,105.08	1-Nov-18	4.0000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00749922	4,473,735.00	4,413,129.96	1-Nov-18	4.0000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00750061	472,632.00	475,209.62	1-Jan-19	4.5000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00750500	187,108.00	188,128.05	1-Jan-19	4.5000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00751438	36,121.00	37,513.46	1-Feb-34	6.5000% FNMA-GUAR MTG PASS THRU-30YR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00751705	866,876.00	895,970.84	1-Oct-33	6.5000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00753134	349,414.00	360,548.69	1-Jan-34	6.0000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00753142	230,410.00	237,752.04	1-Jan-34	6.0000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00753185	159,690.00	145,637.26	1-Dec-33	4.0000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00754368	82,079.00	86,639.43	1-Apr-32	8.0000% FNMA SF 30 YEAR
9ILP1M0	MBS	FNMA/FHLMC ARM	N00754622	1,585.00	1,539.95	1-Nov-33	7.3690% FNMA ARMS
9IM3FM0	MBS	FNMA/FHLMC FIX	N00754734	824,590.00	837,964.06	1-Mar-19	5.0000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00754936	92,402.00	97,535.83	1-Oct-30	8.0000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00756143	607,179.00	640,915.71	1-Jul-30	8.0000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00756200	2,525,408.00	2,605,885.77	1-Dec-33	6.0000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00756418	77,592.00	80,584.43	1-Jun-34	6.5000% FNMA-GUAR MTG PASS THRU-30YR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00758521	876,235.00	914,405.95	1-Feb-34	6.5000% FNMA SF 30YR-(PUERTO RICO)
9IM3FM0	MBS	FNMA/FHLMC FIX	N00758561	98,157.00	101,942.39	1-Aug-34	6.5000% FNMA-GUAR MTG PASS THRU-30YR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00759039	136,328.00	143,174.49	1-Jan-34	7.0000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00759184	286,410.00	287,971.48	1-Jan-19	4.5000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00759752	200,338.00	206,721.91	1-Dec-33	6.0000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00759883	358,516.00	369,940.95	1-Jan-34	6.0000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00759975	1,046,592.00	1,052,299.59	1-Jan-19	4.5000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00761036	1,011,635.00	1,017,151.28	1-Jan-19	4.5000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00761039	40,702.00	40,923.84	1-Jan-19	4.5000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00761161	17,387.00	17,481.69	1-Apr-19	4.5000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00761248	1,000,356.00	976,722.25	1-Jan-19	4.0000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00761267	2,123,296.00	2,134,874.61	1-Feb-19	4.5000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00761275	159,233.00	160,101.12	1-Feb-19	4.5000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00761304	477,383.00	474,317.31	1-Feb-19	4.5000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00761420	14,329.00	13,990.28	1-May-19	4.0000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00761489	9,918,919.00	10,177,245.20	1-Sep-19	5.5000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00761491	174,487.00	176,439.40	1-Sep-19	5.5000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00763027	15,181.00	15,638.37	1-Jul-16	7.0000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00763232	79,290.00	79,722.33	1-Jan-19	4.5000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00763422	441,387.00	443,794.42	1-Feb-19	4.5000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00763496	2,932,897.00	2,911,358.91	1-Aug-34	5.0000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00765429	630,128.00	667,148.47	1-Jan-31	7.5000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00766442	173,705.00	180,403.56	1-Mar-34	6.5000% FNMA-GUAR MTG PASS THRU-30YR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00766564	139,868.00	147,639.23	1-Jun-31	8.0000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00767658	64,652.00	65,268.02	1-Feb-19	5.0000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00767791	29,809.00	29,971.54	1-Mar-19	4.5000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00768523	1,598,224.00	1,627,019.02	1-Apr-34	5.5000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00769021	548,514.00	578,991.28	1-Feb-31	8.0000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00769304	568,594.00	571,694.69	1-Jan-19	4.5000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00769457	29,284.00	30,412.96	1-Jul-34	6.5000% FNMA-GUAR MTG PASS THRU-30YR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00769493	72,653.00	75,454.92	1-Feb-34	6.5000% FNMA-GUAR MTG PASS THRU-30YR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00769745	2,876,602.00	2,928,430.69	1-Feb-34	5.5000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00769769	2,918,709.00	2,971,295.85	1-Feb-34	5.5000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00770035	184,517.00	187,509.89	1-Feb-19	5.0000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00771264	17,806.00	17,903.44	1-Jan-19	4.5000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00773516	2,329,087.00	2,389,745.34	1-Sep-19	5.5000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00774298	203,763.00	198,949.13	1-Jun-19	4.0000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00774884	568,827.00	564,649.26	1-May-34	5.0000% FNMA SF 30 YEAR

9IM3FM0	MBS	FNMA/FHLMC FIX	N00775264	328,836.00	338,184.34	1-May-34	6.0000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00775342	22,608.00	22,823.21	1-May-19	5.0000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00776239	399,511.00	410,869.37	1-Mar-34	6.0000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00776908	2,656,421.00	2,812,485.41	1-Jul-29	7.5000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00776974	461,512.00	469,078.35	1-Apr-34	5.5000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00777186	1,333,812.00	1,341,085.55	1-Apr-19	4.5000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00778260	219,407.00	222,965.83	1-May-19	5.0000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00778671	171,889.00	172,826.82	1-May-19	4.5000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00779474	8,111.00	8,423.30	1-Jun-34	6.5000% FNMA-GUAR MTG PASS THRU-30YR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00780242	61,382.00	59,932.06	1-May-19	4.0000% FNMA 15 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00780433	539,997.00	536,031.00	1-Jul-34	5.0000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00780601	5,481,521.00	5,637,359.32	1-Aug-34	6.0000% FNMA SF 30 YEAR
9IM3FM0	MBS	FNMA/FHLMC FIX	N00781046	1,422,483.00	1,412,036.29	1-May-34	5.0000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00781775	117,802.00	122,344.79	1-Sep-34	6.5000% FNMA-GUAR MTG PASS THRU-30YR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00782304	153,334.00	158,480.51	1-Oct-33	6.5000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00783349	436,796.00	447,183.61	1-Nov-36	6.0000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00783403	893,948.00	934,479.69	1-Nov-34	6.5000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00783433	10,611.00	11,200.38	1-Jul-30	8.0000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00783705	9,990.00	9,916.43	1-Jun-34	5.0000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00785082	1,418.00	1,460.44	1-Jun-09	7.0000% FNMA 15 YEAR
9ILP1M0	MBS	FNMA/FHLMC ARM	N00785952	468,138.00	462,904.47	1-Jul-34	4.5860% FNMA ARMS
9IM4EKO	MBS	FNMA/FHLMC FIX	N00786309	206,040.00	213,985.63	1-Jul-34	6.5000% FNMA-GUAR MTG PASS THRU-30YR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00786323	862,351.00	886,866.87	1-Jul-34	6.0000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00786351	295,265.00	306,651.39	1-Jul-34	6.5000% FNMA-GUAR MTG PASS THRU-30YR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00786574	141,392.00	146,843.94	1-Jul-34	6.5000% FNMA-GUAR MTG PASS THRU-30YR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00786831	8,811.00	9,151.18	1-Aug-34	6.5000% FNMA-GUAR MTG PASS THRU-30YR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00786849	351,182.00	371,813.82	1-Oct-31	7.5000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00787197	328,451.00	331,781.71	1-Dec-20	5.0000% FNMA 15 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00787540	3,044,023.00	3,161,408.40	1-Dec-34	6.5000% FNMA-GUAR MTG PASS THRU-30YR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00787555	275,579.00	286,206.10	1-Feb-35	6.5000% FNMA-GUAR MTG PASS THRU-30YR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00787585	1,051,435.00	1,091,980.77	1-Jul-34	6.5000% FNMA-GUAR MTG PASS THRU-30YR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00787771	96,581.00	101,010.01	1-Sep-31	6.5000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00787810	521,984.00	542,113.46	1-Jul-34	6.5000% FNMA-GUAR MTG PASS THRU-30YR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00788011	20,933.00	21,882.38	1-Aug-34	6.5000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00788070	286,381.00	291,026.01	1-Sep-19	5.0000% FNMA 15 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00788138	1,492,466.00	1,580,148.82	1-Nov-29	7.5000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00788255	4,776,585.00	4,960,782.09	1-Jul-34	6.5000% FNMA-GUAR MTG PASS THRU-30YR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00788586	6,944.00	7,211.38	1-Jul-34	6.5000% FNMA-GUAR MTG PASS THRU-30YR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00789031	832,197.00	847,190.59	1-Jul-34	5.5000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00789600	129,016.00	134,865.98	1-Jul-34	6.5000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00790190	1,808,515.00	1,859,930.57	1-Aug-34	6.0000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00790322	20,590.00	21,383.73	1-Sep-34	6.5000% FNMA-GUAR MTG PASS THRU-30YR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00790406	1,462,751.00	1,504,336.83	1-Sep-34	6.0000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00790434	5,708,149.00	5,800,727.84	1-Sep-19	5.0000% FNMA 15 YEAR
9ILP1M0	MBS	FNMA/FHLMC ARM	N00790463	2,404,615.00	2,421,540.14	1-Sep-34	5.3450% FNMA ARMS
9IM4EKO	MBS	FNMA/FHLMC FIX	N00791054	6,988.00	7,304.50	1-Jul-34	6.5000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00791107	8,195.00	8,510.66	1-Jul-34	6.5000% FNMA-GUAR MTG PASS THRU-30YR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00791264	139,007.00	144,367.34	1-Sep-34	6.5000% FNMA-GUAR MTG PASS THRU-30YR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00791337	704,214.00	736,142.78	1-Sep-34	6.5000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00791879	90,844.00	94,963.08	1-Aug-34	6.5000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00791883	561,000.00	576,948.88	1-Aug-34	6.0000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00793131	2,087,156.00	2,209,776.45	1-Nov-29	7.5000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00793181	61,383.00	63,178.76	1-Jul-19	6.0000% FNMA 15 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00793529	82,775.00	85,967.34	1-Aug-34	6.5000% FNMA-GUAR MTG PASS THRU-30YR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00793683	151,161.00	155,977.88	1-Sep-34	6.0000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00793816	112,667.00	116,257.54	1-Aug-34	6.0000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00793920	289,527.00	298,753.14	1-Sep-34	6.0000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00794202	18,749.00	18,851.32	1-May-19	4.5000% FNMA 15 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00795754	155,613.00	162,002.78	1-Jul-14	6.5000% FNMA 15 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00796023	1,253,922.00	1,289,570.18	1-Sep-34	6.0000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00796216	15,920.00	16,534.16	1-Nov-34	6.5000% FNMA-GUAR MTG PASS THRU-30YR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00798105	11,989.00	12,451.01	1-Oct-34	6.5000% FNMA-GUAR MTG PASS THRU-30YR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00799404	453,258.00	460,609.48	1-Oct-19	5.0000% FNMA 15 YEAR
9ILP1M0	MBS	FNMA/FHLMC ARM	N00800393	8,192,246.00	8,208,036.08	1-Dec-34	4.3470% FNMA ARMS
9IM4EKO	MBS	FNMA/FHLMC FIX	N00800893	15,902.00	16,515.50	1-Nov-34	6.5000% FNMA-GUAR MTG PASS THRU-30YR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00801461	168,833.00	177,312.01	1-Nov-34	7.0000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00801782	1,683,951.00	1,725,576.58	1-Feb-37	6.0000% FNMA ARMS
9IM4EKO	MBS	FNMA/FHLMC FIX	N00803519	7,147.00	7,422.60	1-Nov-34	6.5000% FNMA-GUAR MTG PASS THRU-30YR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00803709	205,387.00	213,306.76	1-Sep-34	6.5000% FNMA-GUAR MTG PASS THRU-30YR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00803899	5,373,655.00	5,460,808.91	1-Dec-19	5.0000% FNMA 15 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00804517	133,500.00	129,002.96	1-Dec-34	4.5000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00805167	75,840.00	78,764.41	1-Jan-35	6.5000% FNMA-GUAR MTG PASS THRU-30YR

9IM4EKO	MBS	FNMA/FHLMC FIX	N00805690	19,436.00	20,185.94	1-Sep-34	6.5000% FNMA-GUAR MTG PASS THRU-30YR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00806204	348,692.00	354,347.12	1-Jan-20	5.0000% FNMA 15 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00807390	169,949.00	181,207.31	1-Jul-32	7.0000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00811505	299,300.00	305,291.09	1-Oct-20	5.5000% FNMA 15 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00813873	304,622.00	310,719.51	1-May-20	5.5000% FNMA 15 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00813888	16,426.00	16,320.70	1-Jun-20	4.5000% FNMA 15 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00813940	2,639,447.00	2,694,339.03	1-Dec-20	5.5000% FNMA 15 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00814709	517,912.00	535,294.17	1-Apr-35	6.5000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00816139	827,075.00	834,958.52	1-Feb-21	5.0000% FNMA 15 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00816301	2,264,784.00	2,307,603.03	1-Mar-20	5.0000% FNMA 15 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00816870	13,441,187.00	13,005,188.88	1-Mar-35	4.5000% FNMA-GUAR MTG PASS THRU-30YR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00818018	707,454.00	724,277.93	1-Mar-37	6.0000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00819006	41,792.00	43,403.97	1-Apr-35	6.5000% FNMA-GUAR MTG PASS THRU-30YR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00820084	33,862.00	35,167.97	1-Apr-35	6.5000% FNMA-GUAR MTG PASS THRU-30YR
9ILP1M0	MBS	FNMA/FHLMC ARM	N00820113	6,169,456.00	6,168,383.37	1-Nov-34	4.5790% FNMA ARMS
9IM4EKO	MBS	FNMA/FHLMC FIX	N00821854	177,141.00	175,840.11	1-May-35	5.0000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00822000	1,423,368.00	1,412,915.32	1-Jul-35	5.0000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00822747	56,110.00	57,993.66	1-May-35	6.5000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00823051	146,059.00	151,691.77	1-Jul-35	6.5000% FNMA-GUAR MTG PASS THRU-30YR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00823345	6,101,395.00	6,196,462.25	1-Aug-35	5.5000% FNMA SF 30 YEAR
9ILP1M0	MBS	FNMA/FHLMC ARM	N00823478	1,244,438.00	1,222,665.32	1-Jan-35	4.3160% FNMA ARMS
9IM4EKO	MBS	FNMA/FHLMC FIX	N00823756	886,206.00	935,446.11	1-Nov-29	8.0000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00824160	11,179.00	11,402.85	1-Apr-20	5.5000% FNMA 15 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00825857	125,580.00	130,422.29	1-Jul-35	6.5000% FNMA-GUAR MTG PASS THRU-30YR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00825907	40,874.00	41,263.40	1-Sep-20	5.0000% FNMA 15 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00825923	34,009.00	34,332.93	1-Sep-20	5.0000% FNMA 15 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00825924	425,033.00	429,343.36	1-Sep-20	5.0000% FNMA 15 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00825925	252,528.00	255,088.93	1-Oct-20	5.0000% FNMA 15 YEAR
9ILP1M0	MBS	FNMA/FHLMC ARM	N00826052	6,603,187.00	6,648,684.64	1-Jul-35	4.9010% FNMA ARMS
9IM4EKO	MBS	FNMA/FHLMC FIX	N00826305	2,947,547.00	2,925,900.74	1-Jul-35	5.0000% FNMA SF 30 YEAR
9ILP1M0	MBS	FNMA/FHLMC ARM	N00826437	6,103,732.00	6,123,514.93	1-Jul-35	4.6730% FNMA ARMS
9ILP1M0	MBS	FNMA/FHLMC ARM	N00827754	1,695,220.00	1,695,398.70	1-Jul-35	4.4690% FNMA ARMS
9ILP1M0	MBS	FNMA/FHLMC ARM	N00827766	2,751,396.00	2,792,668.12	1-Jul-35	4.9410% FNMA ARMS
9IM4EKO	MBS	FNMA/FHLMC FIX	N00827774	882,204.00	916,224.32	1-Jul-35	6.5000% FNMA-GUAR MTG PASS THRU-30YR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00827816	117,823.00	120,624.88	1-Jan-35	6.0000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00828386	21,677.00	22,513.08	1-Jun-35	6.5000% FNMA-GUAR MTG PASS THRU-30YR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00829196	17,952.00	17,819.74	1-Jul-35	5.0000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00829693	98,062.00	99,652.52	1-Sep-20	5.0000% FNMA 15 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00829995	126,700.00	126,481.84	1-May-25	5.0000% FNMA 20 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00830664	152,325.00	153,869.65	1-Nov-20	5.0000% FNMA 15 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00830991	18,487.00	19,200.36	1-Aug-35	6.5000% FNMA-GUAR MTG PASS THRU-30YR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00830992	687,454.00	713,963.99	1-Aug-35	6.5000% FNMA-GUAR MTG PASS THRU-30YR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00831054	1,037,133.00	1,047,651.88	1-Oct-20	5.0000% FNMA 15 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00831131	66,260.00	67,249.97	1-Nov-25	5.5000% FNMA 20 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00831526	102,184.00	104,381.15	1-Jun-21	5.5000% FNMA 15 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00831735	271,388.00	280,496.67	1-Aug-36	6.5000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00831806	2,875,583.00	2,972,094.80	1-Oct-36	6.5000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00831946	1,710,389.00	1,767,794.10	1-Dec-36	6.5000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00832265	355,698.00	369,414.58	1-Aug-35	6.5000% FNMA-GUAR MTG PASS THRU-30YR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00833003	255,114.00	257,701.28	1-Sep-20	5.0000% FNMA 15 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00833198	208,090.00	210,200.75	1-Sep-20	5.0000% FNMA 15 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00833221	94,852.00	94,346.61	1-Sep-20	4.5000% FNMA 15 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00833574	197,917.00	205,549.17	1-Aug-35	6.5000% FNMA-GUAR MTG PASS THRU-30YR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00833583	755,875.00	785,023.81	1-Sep-35	6.5000% FNMA-GUAR MTG PASS THRU-30YR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00833616	917,966.00	964,064.91	1-Jan-36	7.0000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00835131	2,723,727.00	2,703,725.11	1-Sep-35	5.0000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00835144	1,018,146.00	1,010,668.67	1-Oct-35	5.0000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00835665	12,686,489.00	13,035,764.01	1-Oct-35	6.0000% FNMA SF 30YR-(PUERTO RICO)
9IM4EKO	MBS	FNMA/FHLMC FIX	N00835666	12,109,345.00	12,636,857.85	1-Oct-35	6.5000% FNMA SF 30YR-(PUERTO RICO)
9IM4EKO	MBS	FNMA/FHLMC FIX	N00835760	2,433,725.00	2,351,738.83	1-Sep-35	4.5000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00836559	196,685.00	204,269.53	1-Oct-35	6.5000% FNMA-GUAR MTG PASS THRU-30YR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00836796	26,935.00	27,191.65	1-Oct-20	5.0000% FNMA 15 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00837281	382,943.00	397,710.12	1-Jul-35	6.5000% FNMA-GUAR MTG PASS THRU-30YR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00837578	1,021,514.00	1,014,953.92	1-Aug-20	4.5000% FNMA 15 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00837986	12,215.00	12,125.09	1-Sep-35	5.0000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00838552	453,702.00	471,197.63	1-Oct-35	6.5000% FNMA-GUAR MTG PASS THRU-30YR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00839030	939,633.00	949,163.04	1-Nov-20	5.0000% FNMA 15 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00839118	649,253.00	671,043.94	1-Nov-35	6.5000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00839135	2,897,673.00	2,957,935.32	1-Nov-20	5.5000% FNMA 15 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00839345	359,401.00	374,158.39	1-Feb-17	6.5000% FNMA 15 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00840470	57,780.00	58,936.79	1-May-21	5.5000% FNMA 15 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00840576	587,197.00	593,152.27	1-Oct-20	5.0000% FNMA 15 YEAR

9IM4EKO	MBS	FNMA/FHLMC FIX	N00841943	539,604.00	560,412.28	1-Nov-35	6.5000% FNMA-GUAR MTG PASS THRU-30YR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00841967	1,211,592.00	1,252,256.28	1-May-35	6.5000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00842059	212,483.00	212,117.82	1-Apr-25	5.0000% FNMA 20 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00842232	790,828.00	817,370.10	1-Sep-35	6.5000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00842291	36,650.00	38,803.55	1-Sep-35	7.5000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00842352	56,656.00	57,195.82	1-Oct-20	5.0000% FNMA 15 YEAR
9ILP1M0	MBS	FNMA/FHLMC ARM	N00844215	453.00	453.70	1-Nov-35	4.7930% FNMA ARMS
9IM4EKO	MBS	FNMA/FHLMC FIX	N00844444	14,804.00	14,695.27	1-Dec-35	5.0000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00844736	66,877.00	69,455.58	1-Dec-35	6.5000% FNMA-GUAR MTG PASS THRU-30YR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00844800	991,135.00	983,856.15	1-Oct-35	5.0000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00844917	704,397.00	699,873.65	1-Nov-20	4.5000% FNMA 15 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00845118	455,001.00	470,271.79	1-Jul-36	6.5000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00845340	4,155.00	4,124.55	1-Jan-36	5.0000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00845396	922,288.00	957,853.28	1-Jan-36	6.5000% FNMA-GUAR MTG PASS THRU-30YR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00845450	227,786.00	232,345.37	1-Mar-21	5.5000% FNMA 15 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00846339	847,852.00	876,307.88	1-Nov-35	6.5000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00846420	85,162.00	89,771.52	1-May-32	7.0000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00847932	91,575.00	93,407.44	1-Dec-20	5.5000% FNMA 15 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00849079	1,338,684.00	1,390,306.71	1-Jan-36	6.5000% FNMA-GUAR MTG PASS THRU-30YR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00849385	186,060.00	191,316.53	1-Dec-18	5.5000% FNMA 15 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00849422	739,351.00	746,850.03	1-Nov-20	5.0000% FNMA 15 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00849807	123,619.00	130,310.13	1-Oct-34	7.0000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00849994	106,477.00	109,591.95	1-Jan-21	6.0000% FNMA 15 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00850065	1,646,543.00	1,685,699.70	1-Aug-36	6.0000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00850089	4,618,471.00	4,773,478.77	1-Nov-35	6.5000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00850252	1,030,542.00	1,058,953.93	1-Dec-35	6.0000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00850937	5,314,032.00	5,518,953.94	1-Nov-35	6.5000% FNMA-GUAR MTG PASS THRU-30YR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00851343	1,385,738.00	1,432,246.60	1-Feb-36	6.5000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00851531	800,031.00	812,196.97	1-Feb-36	5.5000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00851802	352,291.00	355,863.90	1-Jan-21	5.0000% FNMA 15 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00852594	634,746.00	644,399.00	1-Feb-36	5.5000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00852694	499,999.00	511,890.10	1-Apr-36	6.0000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00864461	112,979.00	117,335.77	1-Dec-35	6.5000% FNMA-GUAR MTG PASS THRU-30YR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00865335	298,291.00	308,301.98	1-Feb-36	6.5000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00865473	1,684,365.00	1,740,896.15	1-Feb-36	6.5000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00866129	820,328.00	851,961.87	1-Jan-36	6.5000% FNMA-GUAR MTG PASS THRU-30YR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00868917	11,000,099.00	11,261,695.54	1-Apr-36	6.0000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00869820	2,111,580.00	2,135,203.28	1-Apr-36	5.5000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00870638	239,015.00	243,798.66	1-Oct-21	5.5000% FNMA 15 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00870809	283,542.00	290,284.66	1-Oct-36	6.0000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00870838	1,336,684.00	1,368,472.45	1-Oct-36	6.0000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00870994	240,109.00	245,818.97	1-Dec-36	6.0000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00871024	98,692.00	101,038.69	1-Dec-36	6.0000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00872800	81,264.00	82,890.23	1-Jun-21	5.5000% FNMA 15 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00878206	1,000,000.00	1,033,562.03	1-Sep-36	6.5000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00878472	797,359.00	809,484.56	1-Feb-36	5.5000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00878514	760,585.00	772,151.69	1-Feb-36	5.5000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00878536	597,468.00	620,508.27	1-Mar-36	6.5000% FNMA-GUAR MTG PASS THRU-30YR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00878704	110,088.00	111,137.46	1-Nov-20	5.0000% FNMA 15 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00879324	703,218.00	719,941.89	1-May-36	6.0000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00879409	239,038.00	243,822.51	1-Feb-21	5.5000% FNMA 15 YEAR
9ILP1M0	MBS	FNMA/FHLMC ARM	N00879704	34,521,675.00	35,211,671.23	1-Feb-38	5.6150% FNMA ARMS
9IM4EKO	MBS	FNMA/FHLMC FIX	N00880167	3,324,289.00	3,376,085.43	1-Feb-36	5.5000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00880213	844,207.00	872,541.06	1-Feb-36	6.5000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00880301	11,736,294.00	11,914,768.15	1-Apr-36	5.5000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00880344	516,287.00	536,196.20	1-Feb-36	6.5000% FNMA-GUAR MTG PASS THRU-30YR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00880693	11,999,998.00	12,285,373.01	1-Apr-36	6.0000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00880982	196,899.00	200,839.83	1-Nov-21	5.5000% FNMA 15 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00881243	1,000,919.00	1,044,521.13	1-Nov-30	6.5000% FNMA SF 30YR-(PUERTO RICO)
9IM4EKO	MBS	FNMA/FHLMC FIX	N00881254	1,964,263.00	2,010,975.72	1-Sep-36	6.0000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00881605	374,599.00	384,830.74	1-Feb-36	6.5000% FNMA 30YR (PRE-PAYMENTS)
9IM4EKO	MBS	FNMA/FHLMC FIX	N00881626	319,483.00	325,877.73	1-Jan-21	5.5000% FNMA 15 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00881759	1,651,898.00	1,694,279.08	1-May-31	6.0000% FNMA 25 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00883268	262,288.00	267,537.79	1-Jul-21	5.5000% FNMA 15 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00883953	864,328.00	893,336.66	1-Jun-36	6.5000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00884139	84,677.00	86,371.66	1-Jun-21	5.5000% FNMA 15 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00884913	57,258.00	58,619.37	1-Mar-37	6.0000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00885071	92,685.00	94,539.74	1-May-21	5.5000% FNMA 15 YEAR
9ILP1M0	MBS	FNMA/FHLMC ARM	N00885358	3,948,649.00	4,022,464.05	1-Jul-36	5.9970% FNMA ARMS
9IM4EKO	MBS	FNMA/FHLMC FIX	N00885700	226,091.00	230,615.87	1-Oct-21	5.5000% FNMA 15 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00885705	801,213.00	828,104.16	1-Oct-36	6.5000% FNMA SF 30 YEAR
9ILP1M0	MBS	FNMA/FHLMC ARM	N00886034	385,960.00	389,034.72	1-Jul-36	5.3340% FNMA ARMS

9IM4EKO	MBS	FNMA/FHLMC FIX	N00886322	8,399.00	8,337.66	1-Jul-36	5.0000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00886331	300,000.00	308,775.14	1-Jul-21	6.0000% FNMA 15 YEAR
9ILP1M0	MBS	FNMA/FHLMC ARM	N00886574	364,964.00	367,072.85	1-Aug-36	5.3550% FNMA ARMS
9IM4EKO	MBS	FNMA/FHLMC FIX	N00886923	999,900.00	1,023,679.27	1-Sep-36	6.0000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00886924	888,450.00	918,268.29	1-Sep-36	6.5000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00886959	19,670.00	20,137.61	1-Jun-36	6.0000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00886961	92,666.00	94,520.30	1-Jun-21	5.5000% FNMA 15 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00887070	627,539.00	648,600.31	1-Jul-36	6.5000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00887279	1,789,143.00	1,878,991.25	1-Jul-36	7.0000% FNMA SF 30 YEAR
9ILP1M0	MBS	FNMA/FHLMC ARM	N00887423	15,918,141.00	16,070,895.58	1-Aug-36	5.9400% FNMA ARMS
9IM4EKO	MBS	FNMA/FHLMC FIX	N00888019	1,141,629.00	1,166,173.98	1-Oct-21	5.5000% FNMA 15 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00888040	384,888.00	395,664.86	1-Nov-16	6.0000% FNMA 10 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00888100	2,196,414.00	2,235,987.68	1-Sep-36	5.5000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00888105	10,589,524.00	10,789,732.65	1-Aug-20	5.0000% FNMA 15 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00888262	191,699.00	195,535.66	1-Jan-22	5.5000% FNMA 15 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00888296	9,836.00	10,166.19	1-Mar-37	6.5000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00888356	171,895.00	175,335.73	1-Mar-22	5.5000% FNMA 15 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00888446	1,629,944.00	1,725,703.19	1-Sep-35	7.5000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00888557	3,062,327.00	3,148,849.86	1-Mar-20	5.5000% FNMA 15 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00888560	1,927,420.00	1,982,215.78	1-Nov-35	6.0000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00888594	28,991.00	29,838.83	1-Aug-22	6.0000% FNMA 15 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00888597	3,866,573.00	4,093,734.62	1-Jul-37	7.5000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00888656	40,266.00	42,112.58	1-Apr-25	6.5000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00888673	1,293,358.00	1,329,268.65	1-Apr-35	6.0000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00888682	41,230,633.00	42,010,149.66	1-Dec-17	5.0000% FNMA 15 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00888682	41,230,633.00	42,010,149.66	1-Dec-17	5.0000% FNMA 15 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00888682	41,230,633.00	42,010,149.66	1-Dec-17	5.0000% FNMA 15 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00888682	22,336,392.00	22,758,689.38	1-Dec-17	5.0000% FNMA 15 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00888702	616,763.00	637,462.99	1-Aug-37	6.5000% FNMA SF 30 YEAR
9ILP1M0	MBS	FNMA/FHLMC ARM	N00888751	11,776,235.00	11,764,708.98	1-Apr-35	4.4740% FNMA ARMS
9ILP1M0	MBS	FNMA/FHLMC ARM	N00888755	4,440,284.00	4,446,619.39	1-Jan-36	4.8310% FNMA ARMS
9IM4EKO	MBS	FNMA/FHLMC FIX	N00888812	708,781.00	737,432.60	1-Sep-37	6.5000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00888814	1,650,743.00	1,706,146.39	1-Aug-37	6.5000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00888828	41,908,060.00	42,700,383.75	1-Oct-18	5.0000% FNMA 15 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00888828	41,908,060.00	42,700,383.75	1-Oct-18	5.0000% FNMA 15 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00888828	359,791.00	366,593.04	1-Oct-18	5.0000% FNMA 15 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00888830	561,476.00	584,531.46	1-Nov-22	6.5000% FNMA 15 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00888881	14,631,872.00	15,122,953.92	1-Dec-37	6.5000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00888886	741,631.00	764,668.19	1-Nov-37	6.5000% 10 IO/20YEAR AM POOLS
9IM4EKO	MBS	FNMA/FHLMC FIX	N00888890	181,101.00	187,179.23	1-Oct-37	6.5000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00888992	210,980.00	218,060.90	1-Nov-37	6.5000% FNMA SF 30 YEAR
9ILP1M0	MBS	FNMA/FHLMC ARM	N00889027	492,363.00	502,414.94	1-Dec-37	5.2530% FNMA ARMS
9IM4EKO	MBS	FNMA/FHLMC FIX	N00889072	24,425,041.00	25,244,806.34	1-Dec-37	6.5000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00889182	44,669,326.00	45,513,855.44	1-Jan-21	5.0000% FNMA 15 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00889182	815,102.00	830,512.26	1-Jan-21	5.0000% FNMA 15 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00889183	43,606,474.00	44,838,527.23	1-Sep-21	5.5000% FNMA 15 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00889183	4,583,704.00	4,713,211.65	1-Sep-21	5.5000% FNMA 15 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00889190	777,540.00	796,031.23	1-Mar-38	6.0000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00889341	7,739.00	7,998.56	1-Oct-35	6.5000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00889390	218,705.00	225,101.80	1-Mar-23	6.0000% FNMA 15 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00889458	25,253,480.00	25,391,190.35	1-Mar-21	4.5000% FNMA 15 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00889538	39,780,903.00	41,778,649.93	1-May-38	7.0000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00889561	767,498.00	776,084.77	1-Jun-38	5.5000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00889573	754,238.00	785,209.42	1-Mar-23	6.5000% FNMA 15 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00889579	48,098,472.00	49,242,313.79	1-May-38	6.0000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00889579	2,566,623.00	2,627,660.47	1-May-38	6.0000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00889595	182,108.00	188,219.85	1-Dec-28	6.5000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00889630	25,599,456.00	26,458,637.51	1-Mar-38	6.5000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00889631	1,000,000.00	1,033,562.27	1-May-38	6.5000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00889685	2,247,339.00	2,272,481.20	1-Jul-38	5.5000% FNMA SF 30 YEAR
9IM4EKO	MBS	FNMA/FHLMC FIX	N00889709	256,920.00	262,062.14	1-Jun-23	5.5000% FNMA 15 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00890026	34,510.00	35,668.51	1-Jul-35	6.5000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00891151	2,311,546.00	2,370,851.72	1-May-31	6.0000% FNMA 25 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00891342	13,631.00	14,088.80	1-Mar-36	6.5000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00891573	10,000,198.00	10,238,015.66	1-Jun-36	6.0000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00892537	4,957,612.00	5,124,001.88	1-Sep-36	6.5000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00892632	383,660.00	396,536.81	1-Jun-36	6.5000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00892761	120,123.00	124,154.80	1-Sep-36	6.5000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00893098	995,957.00	1,029,383.85	1-Oct-36	6.5000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00893185	875,916.00	905,313.43	1-Jan-38	6.5000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00893203	3,287,347.00	3,398,705.57	1-Aug-38	6.5000% FNMA SF 30 YEAR NEWPFN30
9ILS2S2	MBS	FNMA/FHLMC FIX	N00893430	245,060.00	249,965.22	1-Sep-21	5.5000% FNMA 15 YEAR

9ILS2S2	MBS	FNMA/FHLMC FIX	N00893511	121,272.00	124,155.83	1-Sep-36	6.0000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00893706	510,002.00	527,118.54	1-Sep-36	6.5000% FNMA SF 30 YEAR
9ILP1M0	MBS	FNMA/FHLMC ARM	N00894059	6,563,777.00	6,716,013.22	1-Oct-36	6.0190% FNMA ARMS
9ILS2S2	MBS	FNMA/FHLMC FIX	N00894795	574,426.00	588,086.19	1-Dec-36	6.0000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00895136	27,466.00	28,119.33	1-Jul-36	6.0000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00895556	941,492.00	957,798.77	1-May-36	5.5000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00895661	3,685,910.00	3,809,617.91	1-Sep-36	6.5000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00896017	4,245,635.00	4,407,201.64	1-Aug-36	6.5000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00896440	2,541,619.00	2,638,339.76	1-Sep-36	6.5000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00896661	1,578,216.00	1,631,184.44	1-Mar-36	6.5000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00896846	864,560.00	882,877.95	1-Feb-22	5.5000% FNMA 15 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00896867	6,882.00	7,019.32	1-Apr-22	5.5000% FNMA 15 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00896892	1,807,263.00	1,844,848.35	1-Jul-22	5.5000% FNMA 15 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00897234	12,000,002.00	12,285,377.36	1-Oct-36	6.0000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00897794	13,782,201.00	14,244,766.59	1-Sep-36	6.5000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00897936	163,189.00	166,455.31	1-Aug-21	5.5000% FNMA 15 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00897937	1,398,949.00	1,439,868.19	1-Aug-21	6.0000% FNMA 15 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00897985	1,914,706.00	1,988,541.82	1-Jul-36	6.5000% FNMA-GUAR MTG PASS THRU-30YR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00898565	230,301.00	238,030.35	1-Oct-36	6.5000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00898647	32,888.00	33,669.96	1-Jan-37	6.0000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00898694	894,520.00	915,793.24	1-Feb-37	6.0000% FNMA SF 30 YEAR
9ILP1M0	MBS	FNMA/FHLMC ARM	N00898757	8,819,531.00	8,780,234.04	1-Aug-34	3.8900% FNMA ARMS
9ILS2S2	MBS	FNMA/FHLMC FIX	N00898888	220,527.00	227,928.52	1-Nov-36	6.5000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00899128	361,811.00	370,415.68	1-Apr-37	6.0000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00899178	370,737.00	379,553.18	1-Feb-37	6.0000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00899257	1,072,698.00	1,095,426.22	1-Apr-22	5.5000% FNMA 15 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00899299	177,690.00	181,246.45	1-Mar-22	5.5000% FNMA 15 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00899333	8,304.00	8,469.83	1-May-22	5.5000% FNMA 15 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00899522	468,526.00	465,085.24	1-May-37	5.0000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00899571	200,000.00	206,712.95	1-Jun-37	6.5000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00899625	21,843.00	22,576.05	1-Jul-37	6.5000% FNMA SF 30 YEAR
9ILP1M0	MBS	FNMA/FHLMC FIX	N00899628	394,925.00	399,343.70	1-Jul-37	5.5000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00899651	1,844,463.00	1,906,367.92	1-Aug-37	6.5000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00899653	1,394,382.00	1,455,124.95	1-Jul-37	6.5000% FNMA SF 30YR-(PUERTO RICO)
9ILS2S2	MBS	FNMA/FHLMC FIX	N00899720	44,525,240.00	45,023,365.62	1-Sep-37	5.5000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00899794	262,759.00	268,018.46	1-Aug-22	5.5000% FNMA 15 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00899883	440,626.00	455,414.75	1-Nov-37	6.5000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00899898	4,122,292.00	4,260,645.93	1-Sep-36	6.5000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00899999	73,299.00	74,765.71	1-Oct-22	5.5000% FNMA 15 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00900540	22,168,861.00	22,696,063.78	1-Aug-36	6.0000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00900804	196,024.00	199,947.43	1-Dec-21	5.5000% FNMA 15 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00900816	306,412.00	312,545.02	1-Dec-21	5.5000% FNMA 15 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00900856	105,000.00	107,496.64	1-Jan-37	6.0000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00900883	1,266,979.00	1,297,108.94	1-Jan-37	6.0000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00900961	783,744.00	810,048.22	1-Sep-36	6.5000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00901026	104,256.00	106,734.94	1-Jan-37	6.0000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00901580	235,837.00	240,557.34	1-Oct-21	5.5000% FNMA 15 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00901616	1,602,252.00	1,636,700.38	1-Nov-21	5.5000% FNMA 15 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00901675	508,389.00	525,451.95	1-Oct-36	6.5000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00901694	165,711.00	171,272.74	1-Oct-36	6.5000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00901990	307,840.00	314,001.27	1-Oct-21	5.5000% FNMA 15 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00902020	904,062.00	917,810.47	1-Jan-37	5.5000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00902245	187,122.00	190,867.47	1-Oct-21	5.5000% FNMA 15 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00902433	3,017,276.00	3,082,147.33	1-Nov-21	5.5000% FNMA 15 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00902515	217,776.00	222,458.44	1-Nov-21	5.5000% FNMA 15 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00902589	495,134.00	506,909.40	1-Nov-36	6.0000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00902786	800.00	821.51	1-Nov-36	6.0000% MID LOAN FANNIE MAE 30 YR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00902937	2,260,391.00	2,308,989.86	1-Dec-21	5.5000% FNMA 15 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00902993	241,714.00	249,826.43	1-Dec-36	6.5000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00903789	836,661.00	864,741.35	1-Nov-36	6.5000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00903858	999,901.00	1,033,459.77	1-Oct-36	6.5000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00903878	406,018.00	419,644.94	1-Oct-36	6.5000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00903903	1,612,847.00	1,647,523.54	1-Nov-21	5.5000% FNMA 15 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00903907	458,596.00	469,502.23	1-Dec-36	6.0000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00904072	3,785,050.00	3,912,085.98	1-Nov-36	6.5000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00904097	16,028,620.00	16,207,939.71	1-Jan-37	5.5000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00904108	464,883.00	480,485.23	1-Nov-36	6.5000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00904395	301,849.00	307,890.24	1-Dec-21	5.5000% FNMA 15 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00904404	1,351,354.00	1,383,491.16	1-Dec-36	6.0000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00904508	428,345.00	442,721.20	1-Dec-36	6.5000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00905125	2,342,017.00	2,420,621.34	1-Jan-37	6.5000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00905249	684,902.00	701,189.65	1-Dec-36	6.0000% FNMA SF 30 YEAR

9ILS2S2	MBS	FNMA/FHLMC FIX	N00905406	10,094,794.00	10,433,600.50	1-Nov-36	6.5000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00905653	232,494.00	237,147.77	1-Dec-21	5.5000% FNMA 15 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00905799	283,089.00	0.00	1-Dec-36	5.5000% FNMA FIXED RATE
9ILS2S2	MBS	FNMA/FHLMC FIX	N00906302	770,215.00	788,531.55	1-Jan-37	6.0000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00906305	806,691.00	824,035.27	1-Jan-22	5.5000% FNMA 15 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00906336	769,000.00	794,809.74	1-Jan-37	6.5000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00906343	215,439.00	219,751.28	1-Jan-22	5.5000% FNMA 15 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00906552	4,390.00	4,361.92	1-Jan-22	4.5000% FNMA 15 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00906655	823,375.00	835,896.22	1-Dec-36	5.5000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00906680	655,124.00	677,111.14	1-Dec-36	6.5000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00907337	406,202.00	415,861.56	1-Mar-37	6.0000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00907340	28,744.00	29,427.12	1-Mar-37	6.0000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00907462	790,713.00	809,516.98	1-Feb-37	6.0000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00907484	240,701.00	246,425.37	1-Jan-37	6.0000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00907604	174,424.00	178,571.93	1-Dec-36	6.0000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00907632	108,191.00	110,356.64	1-Dec-21	5.5000% FNMA 15 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00907748	204,036.00	210,883.90	1-Jan-37	6.5000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00908098	113,790.00	116,495.95	1-Dec-36	6.0000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00908209	190,356.00	196,745.12	1-Jan-37	6.5000% FNMA SF 30 YEAR
9ILP1M0	MBS	FNMA/FHLMC ARM	N00908485	19,702,487.00	19,806,799.00	1-May-38	4.8800% FNMA ARMS
9ILS2S2	MBS	FNMA/FHLMC FIX	N00908539	359,057.00	367,596.14	1-Jan-37	6.0000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00908703	38,680.00	39,599.48	1-Jan-37	6.0000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00908707	40,444.00	41,405.82	1-Jan-37	6.0000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00908790	287,562.00	297,213.39	1-Feb-37	6.5000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00908799	23,397.00	23,953.62	1-Mar-37	6.0000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00908854	5,046,999.00	5,239,060.78	1-Dec-36	6.5000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00908890	3,604,024.00	3,724,984.32	1-Feb-37	6.5000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00909110	19,487,032.00	20,335,935.90	1-Oct-37	6.5000% FNMA SF 30YR-(PUERTO RICO)
9ILS2S2	MBS	FNMA/FHLMC FIX	N00909155	8,825,248.00	9,378,756.18	1-Feb-38	7.0000% FNMA SF 30YR-(PUERTO RICO)
9ILS2S2	MBS	FNMA/FHLMC FIX	N00909156	1,240,586.00	1,326,651.99	1-Feb-38	7.5000% FNMA SF 30YR-(PUERTO RICO)
9ILS2S2	MBS	FNMA/FHLMC FIX	N00909169	8,707,761.00	9,253,900.83	1-Mar-38	7.0000% FNMA SF 30YR-(PUERTO RICO)
9ILS2S2	MBS	FNMA/FHLMC FIX	N00909178	8,569,988.00	9,107,487.23	1-Apr-38	7.0000% FNMA SF 30YR-(PUERTO RICO)
9ILS2S2	MBS	FNMA/FHLMC FIX	N00909179	1,733,779.00	1,692,818.92	1-May-23	4.0000% FNMA 15 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00909188	10,721,849.00	11,394,310.22	1-May-38	7.0000% FNMA SF 30YR-(PUERTO RICO)
9ILS2S2	MBS	FNMA/FHLMC FIX	N00909192	7,405,938.00	7,230,973.03	1-Jun-23	4.0000% FNMA 15 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00909200	9,457,748.00	10,050,925.64	1-Jun-38	7.0000% FNMA SF 30YR-(PUERTO RICO)
9ILS2S2	MBS	FNMA/FHLMC FIX	N00909201	1,335,338.00	1,427,977.25	1-May-38	7.5000% FNMA SF 30YR-(PUERTO RICO)
9ILS2S2	MBS	FNMA/FHLMC FIX	N00909214	11,527,012.00	12,249,971.83	1-Jul-38	7.0000% FNMA SF 30YR-(PUERTO RICO)
9ILS2S2	MBS	FNMA/FHLMC FIX	N00909310	160,730.00	163,946.89	1-Dec-21	5.5000% FNMA 15 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00909318	505,900.00	517,930.93	1-Dec-36	6.0000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00909352	175,546.00	177,219.64	1-Feb-22	5.0000% FNMA 15 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00909366	149,629.00	152,624.09	1-Dec-21	5.5000% FNMA 15 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00909429	28,545.00	29,223.73	1-Feb-37	6.0000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00909432	329,092.00	336,064.18	1-Feb-22	5.5000% FNMA 15 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00909697	124,329.00	128,501.88	1-Feb-37	6.5000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00909733	606,514.00	619,364.69	1-Feb-22	5.5000% FNMA 15 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00909859	44,474.00	45,531.63	1-Feb-37	6.0000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00909901	864,318.00	884,872.53	1-Mar-37	6.0000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00909902	3,572,129.00	3,692,018.75	1-Mar-37	6.5000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00910038	151,880.00	155,097.47	1-Mar-22	5.5000% FNMA 15 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00910083	47,032.00	48,150.51	1-Mar-37	6.0000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00910166	602,541.00	622,763.39	1-Mar-37	6.5000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00910244	113,769.00	116,046.04	1-Mar-22	5.5000% FNMA 15 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00910283	942,791.00	965,211.70	1-Mar-37	6.0000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00910358	44,955.00	46,024.19	1-Mar-37	6.0000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00910671	372,174.00	381,024.98	1-Feb-37	6.0000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00910703	2,429.00	2,510.81	1-Feb-37	6.5000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00910735	92,952.00	94,812.35	1-Jan-22	5.5000% FNMA 15 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00910930	445,760.00	460,721.29	1-Feb-37	6.5000% FNMA SF 30 YEAR
9ILP1M0	MBS	FNMA/FHLMC FIX	N00911039	204,185.00	208,271.87	1-Aug-22	5.5000% FNMA 15 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00911654	189,335.00	193,837.96	1-Jan-37	6.0000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00912196	624,228.00	639,072.59	1-Mar-37	6.0000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00912491	159,604.00	163,399.29	1-Mar-37	6.0000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00912497	567,933.00	581,439.37	1-Mar-37	6.0000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00912580	430,036.00	438,979.71	1-Feb-22	5.5000% FNMA 15 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00912629	210,123.00	214,329.23	1-Feb-22	5.5000% FNMA 15 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00912925	30,075.00	30,790.42	1-Jul-37	6.0000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00912957	601,008.00	615,300.39	1-Mar-37	6.0000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00913049	527,921.00	540,476.01	1-Apr-37	6.0000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00913060	948,843.00	971,407.65	1-Apr-37	6.0000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00913343	500,012.00	511,902.91	1-May-37	6.0000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00914048	340,556.00	348,654.91	1-Mar-37	6.0000% FNMA SF 30 YEAR

9ILS2S2	MBS	FNMA/FHLMC FIX	N00914387	409,584.00	414,166.26	1-Apr-37	5.5000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00914470	500,000.00	516,781.25	1-Apr-37	6.5000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00914542	239,822.00	244,902.88	1-Apr-22	5.5000% FNMA 15 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00914698	204,429.00	208,760.19	1-Apr-22	5.5000% FNMA 15 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00914713	89,588.00	91,718.78	1-Apr-37	6.0000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00914759	854,532.00	872,637.10	1-Apr-22	5.5000% FNMA 15 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00914927	228,638.00	236,311.60	1-Apr-37	6.5000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00914928	837,643.00	865,756.88	1-Apr-37	6.5000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00914984	1,519,179.00	1,555,307.04	1-Apr-37	6.0000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00915284	20,338.00	20,188.25	1-Apr-37	5.0000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00915320	691,523.00	707,968.73	1-Mar-37	6.0000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00915578	404,702.00	418,284.95	1-Apr-37	6.5000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00915827	654,384.00	690,743.36	1-Dec-36	8.0000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00915842	253,326.00	258,396.94	1-Mar-22	5.5000% FNMA 15 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00915868	695,982.00	712,533.02	1-Apr-37	6.0000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00915913	1,102,323.00	1,128,538.00	1-Mar-37	6.0000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00916102	447,676.00	458,322.50	1-Apr-37	6.0000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00916302	52,480.00	53,727.88	1-Apr-37	6.0000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00916348	500,000.00	516,781.35	1-Apr-37	6.5000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00917578	11,035.00	11,405.41	1-Apr-37	6.5000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00917624	81,367.00	83,301.52	1-Apr-37	6.0000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00917814	177,988.00	182,220.76	1-May-37	6.0000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00918901	1,140,364.00	1,164,525.52	1-Apr-22	5.5000% FNMA 15 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00918954	2,699,051.00	2,679,229.39	1-Apr-37	5.0000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00919077	1,679,953.00	1,719,904.44	1-Apr-37	6.0000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00919188	1,034,921.00	1,059,533.13	1-Jun-37	6.0000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00919384	3,423,177.00	3,504,583.93	1-May-37	6.0000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00919390	249,975.00	258,365.14	1-May-37	6.5000% FNMA SF 30 YEAR
9ILS2S2	MBS	FNMA/FHLMC FIX	N00919560	151,656.00	154,691.13	1-Jul-22	5.5000% FNMA 15 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00920155	434,600.00	449,186.23	1-Dec-36	6.5000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00920660	28,165.00	28,835.22	1-Jul-37	6.0000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00920668	433,171.00	447,709.08	1-Jul-37	6.5000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00920673	868,643.00	897,796.99	1-Aug-37	6.5000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00920699	55,963.00	57,294.20	1-Nov-37	6.0000% FNMA SF 30 YEAR
9ILP1M0	MBS	FNMA/FHLMC ARM	N00920959	36,138,156.00	37,216,368.93	1-Jan-37	6.3700% FNMA ARMS
9ILP1M0	MBS	FNMA/FHLMC ARM	N00920959	36,138,156.00	37,216,368.93	1-Jan-37	6.3700% FNMA ARMS
9ILP1M0	MBS	FNMA/FHLMC ARM	N00920959	32,379,682.00	33,345,757.14	1-Jan-37	6.3700% FNMA ARMS
9ILSNP0	MBS	FNMA/FHLMC FIX	N00922285	6,907,287.00	7,139,113.01	1-Dec-36	6.5000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00922446	430,222.00	440,453.50	1-Mar-37	6.0000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00922492	300,020.00	307,155.03	1-Apr-37	6.0000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00922603	840,842.00	858,919.80	1-Dec-21	5.5000% FNMA 15 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00922650	22,742.00	22,574.98	1-Feb-37	5.0000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00922983	1,086,971.00	1,112,820.93	1-Dec-36	6.0000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00922985	58,926.00	60,327.08	1-Dec-36	6.0000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00923177	679,788.00	717,558.55	1-May-36	8.0000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00923337	584,715.00	604,339.29	1-Sep-37	6.5000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00923405	4,383,132.00	4,519,283.54	1-Jun-37	6.5000% 10 IO/20YEAR AM POOLS
9ILSNP0	MBS	FNMA/FHLMC FIX	N00923461	158,633.00	163,956.98	1-Aug-37	6.5000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00923749	609,022.00	623,505.13	1-May-37	6.0000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00923874	46,478.00	47,583.12	1-Apr-37	6.0000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00924765	4,835,721.00	4,985,931.04	1-Jun-37	6.5000% 10 IO/20YEAR AM POOLS
9ILSNP0	MBS	FNMA/FHLMC FIX	N00924769	6,478,916.00	6,696,364.69	1-Jun-37	6.5000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00924842	14,367,904.00	14,850,126.46	1-Sep-37	6.5000% FNMA SF 30 YEAR
9ILP1M0	MBS	FNMA/FHLMC FIX	N00924862	105,904.00	108,023.86	1-Sep-22	5.5000% FNMA 15 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00925045	852,645.00	881,262.04	1-Jul-37	6.5000% FNMA SF 30 YEAR
9ILP1M0	MBS	FNMA/FHLMC FIX	N00925744	500,044.00	496,372.04	1-May-38	5.0000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00925834	661,460.00	656,602.58	1-Sep-22	5.0000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00925959	112,776.00	115,457.69	1-Jun-38	6.0000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00926051	1,170,959.00	1,184,059.30	1-Apr-38	5.5000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00928010	196,139.00	200,064.85	1-Dec-21	5.5000% FNMA 15 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00928164	168,938.00	172,318.90	1-Mar-22	5.5000% FNMA 15 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00928201	1,587,026.00	1,631,850.77	1-Apr-37	6.0000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00928240	233,424.00	238,096.32	1-Apr-22	5.5000% FNMA 15 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00928261	46,501,133.00	44,992,752.50	1-Mar-36	4.5000% FNMA-GUAR MTG PASS THRU-30YR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00928261	46,501,133.00	44,992,752.50	1-Mar-36	4.5000% FNMA-GUAR MTG PASS THRU-30YR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00928261	21,897,542.00	21,187,240.13	1-Mar-36	4.5000% FNMA-GUAR MTG PASS THRU-30YR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00928314	229,726.00	235,188.75	1-Apr-37	6.0000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00928359	230,155.00	234,761.26	1-May-22	5.5000% FNMA 15 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00928387	1,560,885.00	1,583,834.88	1-May-37	5.5000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00928481	2,610,425.00	2,672,504.42	1-Jul-37	6.0000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00928546	1,475,661.00	1,505,773.61	1-Aug-17	5.5000% FNMA 10 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00928550	182,077.00	187,564.89	1-Aug-22	7.0000% FNMA 15 YEAR



9ILSNP0	MBS	FNMA/FHLMC FIX	N00928614	76,279.00	77,805.31	1-Aug-22	5.5000% FNMA 15 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00928634	1,684,201.00	1,783,147.66	1-Sep-27	7.5000% FNMA 20 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00928658	661,239.00	683,431.39	1-Sep-37	6.5000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00928661	15,574,552.00	16,097,272.42	1-Sep-37	6.5000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00928729	11,100,614.00	11,364,600.28	1-Sep-37	6.0000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00928739	2,999,701.00	3,100,378.12	1-Oct-37	6.5000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00928804	3,285,065.00	3,352,101.24	1-Nov-17	5.5000% FNMA 10 YEAR
9ILP1M0	MBS	FNMA/FHLMC FIX	N00928862	4,000,002.00	4,080,064.86	1-Nov-22	5.5000% FNMA 15 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00928899	15,783,525.00	16,218,065.50	1-Dec-37	6.0000% FNMA SF 30YR-(PUERTO RICO)
9ILSNP0	MBS	FNMA/FHLMC FIX	N00928932	8,020,227.00	8,325,434.37	1-Nov-37	6.5000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00928968	1,717,981.00	1,753,039.05	1-Jan-18	5.5000% FNMA 10 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00928976	360,406.00	372,839.59	1-Jan-28	6.5000% FNMA 20 YEAR
9ILP1M0	MBS	FNMA/FHLMC FIX	N00928988	999,999.00	992,655.44	1-Dec-37	5.0000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00929067	129,769.00	136,979.35	1-Jan-38	8.0000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00929173	7,005,277.00	6,839,777.59	1-Feb-23	4.0000% FNMA 15 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00929208	1,543,584.00	1,623,753.57	1-Mar-38	7.0000% HIGH LOAN FANNIE MAE 30 YR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00929213	3,200,429.00	3,401,156.24	1-Feb-38	7.0000% FNMA SF 30YR-(PUERTO RICO)
9ILSNP0	MBS	FNMA/FHLMC FIX	N00929256	252,724.00	257,881.50	1-Apr-18	5.5000% FNMA 10 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00929269	203,562.00	207,715.93	1-Mar-18	5.5000% FNMA 10 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00929277	4,621.00	4,486.29	1-Mar-38	4.5000% FNMA RELO 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00929378	823,270.00	871,637.29	1-Apr-38	7.5000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00929402	309,795.00	315,996.10	1-May-23	5.5000% FNMA 15 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00929465	303,273.00	313,452.03	1-May-38	6.5000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00929528	309,256.00	315,567.05	1-Jun-18	5.5000% FNMA 10 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00929530	202,443.00	197,647.56	1-Jun-28	4.5000% FNMA 20 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00929531	1,757,538.00	1,754,516.86	1-Jun-28	5.0000% FNMA 20 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00929539	109,832.00	107,230.77	1-May-28	4.5000% FNMA 20 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00929540	280,744.00	280,261.29	1-Jun-28	5.0000% FNMA 20 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00929541	4,647,775.00	4,717,201.15	1-Jun-28	5.5000% FNMA 20 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00929580	190,322.00	196,709.69	1-Jun-38	6.5000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00929591	138,216.00	140,482.23	1-Jun-38	5.5000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00929592	218,619.00	222,405.62	1-Jun-38	5.5000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00929593	49,665,138.00	50,425,829.43	1-Jun-38	5.5000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00929593	49,665,138.00	50,425,829.43	1-Jun-38	5.5000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00929593	388,544.00	394,495.38	1-Jun-38	5.5000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00929597	52,813.00	53,403.56	1-Jun-38	5.5000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00929598	175,063.00	178,094.82	1-Jun-38	5.5000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00929599	47,785,339.00	48,517,238.90	1-Jun-38	5.5000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00929600	8,181,831.00	8,302,448.59	1-Jun-38	5.5000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00929625	164,407.00	166,901.30	1-Jun-38	5.5000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00929626	30,775,587.00	31,256,455.82	1-Jun-38	5.5000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00929627	495,889.00	503,377.35	1-Jun-38	5.5000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00929629	254,835.00	258,701.13	1-Jun-38	5.5000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00929655	367,479.00	358,774.26	1-May-28	4.5000% FNMA 20 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00929657	1,024,748.00	1,040,055.66	1-Jun-28	5.5000% FNMA 20 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00929658	857,287.00	870,092.73	1-Jun-28	5.5000% FNMA 20 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00929663	8,931.00	9,030.54	1-Jun-38	5.5000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00929664	5,912.00	5,978.16	1-Jun-38	5.5000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00929665	4,472,155.00	4,540,652.44	1-Jun-38	5.5000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00929667	4,238.00	4,285.31	1-Jun-38	5.5000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00929668	2,671.00	2,700.79	1-Jun-38	5.5000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00929669	1,798,310.00	1,825,853.63	1-Jun-38	5.5000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00929670	239,303.00	238,891.99	1-Jun-28	5.0000% FNMA 20 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00929671	231,342.00	234,798.05	1-Jun-28	5.5000% FNMA 20 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00929701	351,486.00	355,660.19	1-Jul-18	5.0000% FNMA 10 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00929702	457,343.00	466,675.45	1-Jul-18	5.5000% FNMA 10 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00929703	181,232.00	184,929.83	1-Jul-18	5.5000% FNMA 10 YEAR
9ILP1M0	MBS	FNMA/FHLMC FIX	N00929786	1,000,000.00	993,577.73	1-Aug-23	4.5000% FNMA 15 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00929799	721,453.00	730,020.21	1-Aug-18	5.0000% FNMA 10 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00929800	406,287.00	411,111.40	1-Aug-18	5.0000% FNMA 10 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00929801	651,840.00	665,141.72	1-Aug-18	5.5000% FNMA 10 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00929802	292,837.00	298,812.28	1-Aug-18	5.5000% FNMA 10 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00929805	12,449,738.00	12,776,932.73	1-Aug-28	6.0000% FNMA 20 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00929806	5,010,082.00	5,141,753.25	1-Aug-28	6.0000% FNMA 20 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00929811	5,947,196.00	6,003,880.31	1-Aug-23	5.0000% FNMA 15 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00929812	1,057,985.00	1,068,068.46	1-Aug-23	5.0000% FNMA 15 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00929868	21,188,770.00	22,252,843.67	1-Aug-38	7.0000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00929879	103,879.00	106,917.46	1-Sep-23	6.0000% FNMA 15 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00929904	5,906,579.00	6,027,110.13	1-Sep-18	5.5000% FNMA 10 YEAR
9ILP1M0	MBS	FNMA/FHLMC FIX	N00929933	1,398,003.00	1,411,327.72	1-Sep-23	5.0000% FNMA 15 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00933132	315,969.00	323,483.25	1-Oct-37	6.0000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00933144	428,401.00	442,779.63	1-Oct-37	6.5000% FNMA SF 30 YEAR

9ILSNP0	MBS	FNMA/FHLMC FIX	N00933179	11,195.00	11,112.78	1-Nov-37	5.0000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00933336	143,863.00	142,806.14	1-Jan-38	5.0000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00933339	2,621,101.00	2,709,071.73	1-Jan-38	6.5000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00933470	233,292.00	227,780.87	1-Feb-23	4.0000% FNMA 15 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00933492	5,999,999.00	5,858,249.27	1-Mar-23	4.0000% FNMA 15 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00933496	5,692,468.00	5,557,983.63	1-Mar-23	4.0000% FNMA 15 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00933500	7,209,296.00	7,038,976.48	1-Apr-23	4.0000% FNMA 15 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00933518	321,486.00	340,373.80	1-Feb-38	7.5000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00933537	20,617,065.00	21,107,364.45	1-Feb-38	6.0000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00933561	516,973.00	547,345.33	1-Mar-38	7.5000% FNMA SF 30 YEAR
9ILP1M0	MBS	FNMA/FHLMC ARM	N00933632	49,776,469.00	50,335,667.93	1-Aug-38	5.1690% FNMA ARMS
9ILP1M0	MBS	FNMA/FHLMC ARM	N00933632	5,527,349.00	5,589,444.71	1-Aug-38	5.1690% FNMA ARMS
9ILP1M0	MBS	FNMA/FHLMC ARM	N00933633	25,183,808.00	25,436,943.48	1-Aug-38	5.1820% FNMA ARMS
9ILSNP0	MBS	FNMA/FHLMC FIX	N00933780	3,353,360.00	3,527,524.62	1-Apr-38	7.0000% HIGH LOAN FANNIE MAE 30 YR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00933805	11,447,175.00	11,719,403.30	1-May-38	6.0000% FNMA 30YR (LOW LOANS)
9ILSNP0	MBS	FNMA/FHLMC FIX	N00933873	249,207.00	257,571.24	1-May-38	6.5000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00933887	1,830,950.00	1,787,693.64	1-Apr-23	4.0000% FNMA 15 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00933914	309,072.00	301,769.92	1-May-23	4.0000% FNMA 15 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00933931	3,692,457.00	3,605,222.83	1-Jun-23	4.0000% FNMA 15 YEAR
9ILP1M0	MBS	FNMA/FHLMC FIX	N00933961	1,000,000.00	993,577.92	1-Jul-23	4.5000% FNMA 15 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00933967	2,341,439.00	2,409,926.37	1-Jul-23	6.0000% FNMA 15 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00934302	199,999.00	198,530.45	1-Jun-38	5.0000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00934303	184,506.00	183,151.00	1-Jun-38	5.0000% FNMA SF 30 YEAR
9ILP1M0	MBS	FNMA/FHLMC FIX	N00934322	217,625.00	216,026.77	1-Jul-38	5.0000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00934342	6,213,365.00	6,423,842.85	1-Jul-38	6.5000% FNMA SF 30 YEAR NEWPFN30
9ILSNP0	MBS	FNMA/FHLMC FIX	N00934389	4,995,910.00	5,186,027.84	1-Aug-38	6.5000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00934467	27,617.00	28,424.80	1-Sep-23	6.0000% FNMA 15 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00934482	1,707,439.00	1,757,381.59	1-Oct-23	6.0000% FNMA 15 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00934517	41,348,426.00	42,958,834.62	1-Aug-38	6.5000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00934519	23,739,621.00	24,699,267.46	1-Aug-38	6.5000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00934546	2,741,430.00	2,834,295.84	1-Aug-38	6.5000% FNMA SF 30 YEAR NEWPFN30
9ILSNP0	MBS	FNMA/FHLMC FIX	N00934550	6,994,148.00	7,231,075.27	1-Aug-38	6.5000% FNMA SF 30 YEAR NEWPFN30
9ILSNP0	MBS	FNMA/FHLMC FIX	N00934559	13,690,407.00	14,154,169.04	1-Aug-38	6.5000% FNMA SF 30 YEAR NEWPFN30
9ILSNP0	MBS	FNMA/FHLMC FIX	N00936172	53,078.00	54,140.15	1-Apr-22	5.5000% FNMA 15 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00936549	860,559.00	889,441.96	1-Apr-37	6.5000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00936769	93,423.00	95,292.79	1-May-22	5.5000% FNMA 15 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00936821	624,373.00	639,221.73	1-Jun-37	6.0000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00936840	231,068.00	235,693.33	1-Jun-22	5.5000% FNMA 15 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00936890	43,700,149.00	45,057,584.88	1-Aug-37	6.5000% 10 IO/20YEAR AM POOLS
9ILSNP0	MBS	FNMA/FHLMC FIX	N00936890	10,346,170.00	10,667,548.13	1-Aug-37	6.5000% 10 IO/20YEAR AM POOLS
9ILSNP0	MBS	FNMA/FHLMC FIX	N00937092	3,644,521.00	3,698,106.59	1-May-37	5.5000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00937125	257,054.00	262,198.83	1-May-22	5.5000% FNMA 15 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00937283	2,719,521.00	2,759,506.66	1-May-37	5.5000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00937392	2,381,900.00	2,408,547.03	1-Jun-37	5.5000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00937464	181,339.00	185,651.59	1-Jun-37	6.0000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00937472	2,844,274.00	2,876,094.72	1-Jun-37	5.5000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00937755	1,663,340.00	1,651,124.37	1-Jun-37	5.0000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00938342	13,690,917.00	14,016,504.45	1-Jul-37	6.0000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00938409	97,360.00	99,308.76	1-Jul-22	5.5000% FNMA 15 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00938459	2,225,623.00	2,209,278.66	1-Jul-37	5.0000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00938618	225,707.00	230,225.11	1-May-22	5.5000% FNMA 15 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00938838	893,548.00	914,797.60	1-May-37	6.0000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00939564	13,198.00	13,511.77	1-Jul-37	6.0000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00939568	715,223.00	739,227.57	1-Jul-37	6.5000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00939668	2,455,678.00	2,514,076.73	1-Jun-37	6.0000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00940111	31,902.00	32,660.78	1-Aug-37	6.0000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00940117	600,000.00	620,137.96	1-Oct-37	6.5000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00940151	2,989,589.00	2,993,139.17	1-May-37	5.5000% 10 IO/20YEAR AM POOLS
9ILSNP0	MBS	FNMA/FHLMC FIX	N00940152	6,510,450.00	6,628,654.89	1-May-37	6.0000% 10 IO/20YEAR AM POOLS
9ILSNP0	MBS	FNMA/FHLMC FIX	N00940153	4,048,914.00	4,174,682.88	1-May-37	6.5000% 10 IO/20YEAR AM POOLS
9ILSNP0	MBS	FNMA/FHLMC FIX	N00940231	256,398.00	261,529.95	1-Feb-23	5.5000% FNMA 15 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00940799	10,600,553.00	10,719,146.87	1-Jul-37	5.5000% FNMA RELO 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00940812	615,345.00	635,997.37	1-Jul-37	6.5000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00941175	150,889.00	154,477.49	1-Nov-37	6.0000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00941264	1,000,000.00	1,033,562.23	1-Jul-37	6.5000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00941315	3,000,000.00	3,100,687.17	1-Jul-37	6.5000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00941325	700,679.00	722,443.42	1-Jul-37	6.5000% 10 IO/20YEAR AM POOLS
9ILSNP0	MBS	FNMA/FHLMC FIX	N00941329	23,470,097.00	24,199,137.29	1-Jul-37	6.5000% 10 IO/20YEAR AM POOLS
9ILSNP0	MBS	FNMA/FHLMC FIX	N00941444	26,576.00	27,207.78	1-Jul-37	6.0000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00941472	120,930.00	124,107.76	1-Jul-27	6.0000% FNMA 20 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00941473	157,071.00	159,416.76	1-Jun-27	5.5000% FNMA 20 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00941811	93,423.00	95,293.19	1-Oct-22	5.5000% FNMA 15 YEAR

9ILSNP0	MBS	FNMA/FHLMC FIX	N00941820	23,861,924.00	23,708,685.46	1-Mar-23	4.5000% FNMA 15 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00941840	329,986.00	341,061.64	1-Jul-37	6.5000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00941960	240,338.00	245,148.51	1-Aug-22	5.5000% FNMA 15 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00942347	178,301.00	182,541.09	1-Aug-37	6.0000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00942539	300,000.00	307,134.64	1-Aug-37	6.0000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00942786	75,693.00	77,493.21	1-Aug-37	6.0000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00942864	160,464.00	163,676.12	1-Aug-22	5.5000% FNMA 15 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00942987	1,493,287.00	1,528,799.13	1-Sep-37	6.0000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00943080	634,911.00	656,220.66	1-Jul-37	6.5000% FNMA SF 30 YEAR
9ILP1M0	MBS	FNMA/FHLMC FIX	N00943427	83,031.00	84,693.20	1-Jul-22	5.5000% FNMA 15 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00943432	34,020,188.00	33,919,190.25	1-Aug-37	5.0000% FNMA RELO 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00943466	6,063,578.00	6,207,777.47	1-Aug-37	6.0000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00943593	1,958,826.00	1,944,440.49	1-Jul-37	5.0000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00943724	279,811.00	285,411.87	1-Sep-22	5.5000% FNMA 15 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00943811	7,850,796.00	8,094,661.28	1-Jun-37	6.5000% 10 IO/20YEAR AM POOLS
9ILSNP0	MBS	FNMA/FHLMC FIX	N00943874	99,832.00	101,829.75	1-Jul-22	5.5000% FNMA 15 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00943971	61,396.00	62,624.80	1-Jul-22	5.5000% FNMA 15 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00943986	2,853,053.00	2,963,382.46	1-Aug-37	6.5000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00943988	11,843,764.00	12,241,270.74	1-Aug-37	6.5000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00944047	171,987.00	176,077.15	1-Jul-37	6.0000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00944215	161,250.00	165,085.10	1-Jul-37	6.0000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00944405	20,911.00	21,568.08	1-Aug-22	6.0000% FNMA 15 YEAR (LOW LOANS)
9ILSNP0	MBS	FNMA/FHLMC FIX	N00944562	346,485.00	358,114.18	1-Jul-37	6.5000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00944639	25,983.00	26,600.68	1-Jul-37	6.0000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00944747	862,578.00	883,090.91	1-Jul-37	6.0000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00944959	1,753.00	1,741.56	1-Jul-22	4.5000% FNMA 15 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00945002	849,115.00	877,613.23	1-Jul-37	6.5000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00945082	5,869,892.00	6,066,900.69	1-Aug-37	6.5000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00945117	588,268.00	598,948.43	1-Aug-37	6.0000% 10 IO/20YEAR AM POOLS
9ILSNP0	MBS	FNMA/FHLMC FIX	N00945698	43,299.00	44,328.21	1-Aug-37	6.0000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00945806	16,658,202.00	17,217,292.67	1-Aug-37	6.5000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00945841	78,463.00	80,328.72	1-Aug-37	6.0000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00945885	5,581,700.00	5,769,036.18	1-Aug-37	6.5000% FNMA SF 30 YEAR
9ILP1M0	MBS	FNMA/FHLMC FIX	N00945895	188,033.00	192,017.31	1-Aug-22	5.5000% FNMA 15 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00945942	430,000.00	444,432.35	1-Aug-37	6.5000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00945956	999,999.00	1,023,780.49	1-Aug-37	6.0000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00945995	16,038,267.00	16,576,551.72	1-Sep-37	6.5000% FNMA SF 30 YEAR
9ILP1M0	MBS	FNMA/FHLMC FIX	N00946013	76,527.00	78,058.96	1-Sep-22	5.5000% FNMA 15 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00946318	255,807.00	264,392.99	1-Sep-37	6.5000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00946324	6,447,177.00	6,647,442.54	1-Sep-37	6.5000% 10 IO/20YEAR AM POOLS
9ILSNP0	MBS	FNMA/FHLMC FIX	N00946731	8,532,145.00	8,818,504.66	1-Sep-37	6.5000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00946911	164,823.00	168,122.54	1-Sep-22	5.5000% FNMA 15 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00946971	4,999,899.00	5,167,708.17	1-Oct-37	6.5000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00947010	149,750.00	152,747.02	1-Sep-22	5.5000% FNMA 15 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00947082	8,743,145.00	9,036,586.86	1-Oct-37	6.5000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00947133	310,189.00	316,397.78	1-Oct-22	5.5000% FNMA 15 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00947368	92,913.00	94,772.29	1-Oct-22	5.5000% FNMA 15 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00947713	100,000.00	102,378.62	1-Oct-37	6.0000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00947847	82,373.00	84,021.56	1-Oct-22	5.5000% FNMA 15 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00947909	89,781.00	91,916.42	1-Nov-37	6.0000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00948127	288,353.00	298,030.84	1-Nov-37	6.5000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00948147	136,506.00	139,752.09	1-Nov-37	6.0000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00948226	1,576,392.00	1,613,880.20	1-Aug-37	6.0000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00948300	6,077,733.00	6,266,522.39	1-Aug-37	6.5000% 10 IO/20YEAR AM POOLS
9ILSNP0	MBS	FNMA/FHLMC FIX	N00948425	6,434,531.00	6,650,490.00	1-Sep-37	6.5000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00948432	7,886,826.00	8,131,810.29	1-Sep-37	6.5000% 10 IO/20YEAR AM POOLS
9ILSNP0	MBS	FNMA/FHLMC FIX	N00948434	4,461,378.00	4,599,959.95	1-Sep-37	6.5000% 10 IO/20YEAR AM POOLS
9ILSNP0	MBS	FNMA/FHLMC FIX	N00948437	18,518,759.00	19,093,998.31	1-Sep-37	6.5000% 10 IO/20YEAR AM POOLS
9ILSNP0	MBS	FNMA/FHLMC FIX	N00948561	8,176,232.00	8,508,056.01	1-Aug-38	6.5000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00948562	18,605,268.00	19,357,364.60	1-Aug-38	6.5000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00948631	995,408.00	1,019,079.83	1-Aug-37	6.0000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00948711	406,353.00	416,016.74	1-Aug-37	6.0000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00948842	200,000.00	204,756.09	1-Aug-37	6.0000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00949058	298,756.00	304,735.60	1-Aug-22	5.5000% FNMA 15 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00949224	954,008.00	986,026.92	1-Sep-37	6.5000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00949359	4,313,676.00	4,447,669.15	1-Aug-37	6.5000% 10 IO/20YEAR AM POOLS
9ILTJP0	MBS	FNMA/FHLMC FIX	N00949369	33,291,474.00	34,325,590.33	1-Sep-37	6.5000% 10 IO/20YEAR AM POOLS
9ILTJP0	MBS	FNMA/FHLMC FIX	N00949385	302,198.00	308,246.32	1-Aug-22	5.5000% FNMA 15 YEAR
9ILTJP0	MBS	FNMA/FHLMC FIX	N00949412	476,590.00	473,529.48	1-Mar-23	4.5000% FNMA 15 YEAR
9ILTJP0	MBS	FNMA/FHLMC FIX	N00949451	1,378,323.00	1,418,639.32	1-Jun-23	6.0000% FNMA 15 YEAR
9ILTJP0	MBS	FNMA/FHLMC FIX	N00949522	955,483.00	978,205.31	1-Oct-37	6.0000% FNMA SF 30 YEAR
9ILTJP0	MBS	FNMA/FHLMC FIX	N00949629	3,000,000.00	3,100,687.92	1-Aug-37	6.5000% FNMA SF 30 YEAR

9ILTJPO	MBS	FNMA/FHLMC FIX	N00949685	4,039,798.00	4,165,284.23	1-Aug-37	6.5000% 10 IO/20YEAR AM POOLS
9ILTJPO	MBS	FNMA/FHLMC FIX	N00949734	5,728,634.00	5,906,580.00	1-Sep-37	6.5000% 10 IO/20YEAR AM POOLS
9ILTJPO	MBS	FNMA/FHLMC FIX	N00950249	500,000.00	516,781.66	1-Oct-37	6.5000% FNMA SF 30 YEAR
9ILTJPO	MBS	FNMA/FHLMC FIX	N00950303	1,853,031.00	1,886,675.48	1-Aug-37	6.0000% 10 IO/20YEAR AM POOLS
9ILTJPO	MBS	FNMA/FHLMC FIX	N00950304	2,403,424.00	2,478,080.06	1-Aug-37	6.5000% 10 IO/20YEAR AM POOLS
9ILTJPO	MBS	FNMA/FHLMC FIX	N00950360	177,348.00	180,897.61	1-Sep-22	5.5000% FNMA 15 YEAR
9ILTJPO	MBS	FNMA/FHLMC FIX	N00950695	2,101,418.00	2,155,332.46	1-Oct-32	6.0000% FNMA 25 YEAR
9ILTJPO	MBS	FNMA/FHLMC FIX	N00950821	887,618.00	927,862.33	1-Apr-34	6.5000% FNMA SF 30 YEAR
9ILTJPO	MBS	FNMA/FHLMC FIX	N00952044	2,585.00	2,614.05	1-Jan-38	5.5000% FNMA SF 30 YEAR
9ILTJPO	MBS	FNMA/FHLMC FIX	N00952320	8,253,710.00	8,510,090.65	1-Oct-37	6.5000% 10 IO/20YEAR AM POOLS
9ILTJPO	MBS	FNMA/FHLMC FIX	N00952420	499,999.00	511,889.74	1-Sep-37	6.0000% FNMA SF 30 YEAR
9ILP1M0	MBS	FNMA/FHLMC FIX	N00952460	23,027.00	23,800.18	1-Sep-37	6.5000% FNMA SF 30 YEAR
9ILTJPO	MBS	FNMA/FHLMC FIX	N00952461	8,350,000.00	8,630,246.92	1-Sep-37	6.5000% FNMA SF 30 YEAR
9ILTJPO	MBS	FNMA/FHLMC FIX	N00952505	1,385,978.00	1,439,574.64	1-Sep-37	6.5000% FNMA SF 30 YEAR
9ILTJPO	MBS	FNMA/FHLMC FIX	N00952517	719,142.00	743,278.65	1-Sep-37	6.5000% FNMA SF 30 YEAR
9ILTJPO	MBS	FNMA/FHLMC FIX	N00952774	375,894.00	396,779.53	1-Sep-37	8.0000% FNMA SF 30 YEAR
9ILTJPO	MBS	FNMA/FHLMC FIX	N00952787	14,292,932.00	14,736,906.20	1-Sep-37	6.5000% 10 IO/20YEAR AM POOLS
9ILTJPO	MBS	FNMA/FHLMC FIX	N00953014	942,099.00	964,503.20	1-Oct-37	6.0000% FNMA SF 30 YEAR
9ILTJPO	MBS	FNMA/FHLMC FIX	N00953201	278,451.00	287,796.00	1-Oct-37	6.5000% FNMA SF 30 YEAR
9ILTJPO	MBS	FNMA/FHLMC FIX	N00953346	941,426.00	963,813.78	1-Oct-37	6.0000% FNMA SF 30 YEAR
9ILTJPO	MBS	FNMA/FHLMC FIX	N00953385	148,363.00	151,890.76	1-Nov-37	6.0000% FNMA SF 30 YEAR
9ILTJPO	MBS	FNMA/FHLMC FIX	N00953439	30,849.00	31,582.77	1-Nov-37	6.0000% FNMA SF 30 YEAR
9ILTJPO	MBS	FNMA/FHLMC FIX	N00953586	17,241.00	17,114.34	1-Jan-38	5.0000% FNMA SF 30 YEAR
9ILTJPO	MBS	FNMA/FHLMC FIX	N00953596	69,792.00	67,440.56	1-Jan-38	4.5000% FNMA SF 30 YEAR
9ILTJPO	MBS	FNMA/FHLMC FIX	N00953743	109,556.00	111,749.23	1-Nov-22	5.5000% FNMA 15 YEAR
9ILTJPO	MBS	FNMA/FHLMC FIX	N00953751	68,500.00	69,266.66	1-Nov-37	5.5000% FNMA SF 30 YEAR
9ILTJPO	MBS	FNMA/FHLMC FIX	N00954107	342,405.00	353,896.80	1-Nov-37	6.5000% FNMA SF 30 YEAR
9ILTJPO	MBS	FNMA/FHLMC FIX	N00954674	1,508,464.00	1,592,278.20	1-Sep-37	8.0000% FNMA SF 30 YEAR
9ILP1M0	MBS	FNMA/FHLMC FIX	N00954894	119,825.00	122,675.02	1-Nov-37	6.0000% FNMA SF 30 YEAR
9ILTJPO	MBS	FNMA/FHLMC FIX	N00954913	3,589,227.00	3,709,690.40	1-Dec-37	6.5000% FNMA SF 30 YEAR
9ILTJPO	MBS	FNMA/FHLMC FIX	N00954940	700,000.00	716,646.56	1-Oct-37	6.0000% FNMA SF 30 YEAR
9ILTJPO	MBS	FNMA/FHLMC FIX	N00955007	7,374,737.00	7,622,251.47	1-Sep-37	6.5000% FNMA SF 30 YEAR
9ILTJPO	MBS	FNMA/FHLMC FIX	N00955301	4,655,994.00	4,812,260.63	1-Jan-38	6.5000% FNMA SF 30 YEAR
9ILTJPO	MBS	FNMA/FHLMC FIX	N00955384	1,586,263.00	1,615,063.56	1-Nov-37	6.0000% 10 IO/20YEAR AM POOLS
9ILTJPO	MBS	FNMA/FHLMC FIX	N00955425	28,078.00	28,746.14	1-Dec-37	6.0000% FNMA SF 30 YEAR
9ILTJPO	MBS	FNMA/FHLMC FIX	N00956233	6,420,501.00	6,635,988.84	1-Nov-37	6.5000% FNMA SF 30 YEAR
9ILTJPO	MBS	FNMA/FHLMC FIX	N00956269	109,481.00	111,672.49	1-Dec-22	5.5000% FNMA 15 YEAR
9ILTJPO	MBS	FNMA/FHLMC FIX	N00956830	33,944.00	34,751.42	1-Nov-37	6.0000% FNMA SF 30 YEAR
9ILTJPO	MBS	FNMA/FHLMC FIX	N00956965	997,723.00	1,031,209.05	1-Dec-37	6.5000% FNMA SF 30 YEAR
9ILP1M0	MBS	FNMA/FHLMC ARM	N00957182	1,987,891.00	1,993,160.22	1-Mar-18	5.3010% FNDUSTARM FANNIE MAE
9ILTJPO	MBS	FNMA/FHLMC FIX	N00959211	860,640.00	876,265.96	1-Aug-37	6.0000% 10 IO/20YEAR AM POOLS
9ILTJPO	MBS	FNMA/FHLMC FIX	N00959213	977,928.00	1,008,304.69	1-Jun-37	6.5000% 10 IO/20YEAR AM POOLS
9ILTJPO	MBS	FNMA/FHLMC FIX	N00959215	1,483,430.00	1,544,946.11	1-Sep-37	7.0000% 10 IO/20YEAR AM POOLS
9ILTJPO	MBS	FNMA/FHLMC FIX	N00959236	1,197,061.00	1,263,572.63	1-Sep-37	8.0000% FNMA SF 30 YEAR
9ILTJPO	MBS	FNMA/FHLMC FIX	N00959237	1,142,795.00	1,208,363.22	1-Sep-37	8.5000% FNMA SF 30 YEAR
9ILTJPO	MBS	FNMA/FHLMC FIX	N00959238	1,442,994.00	1,506,485.73	1-Sep-37	8.0000% 10 IO/20YEAR AM POOLS
9ILTJPO	MBS	FNMA/FHLMC FIX	N00959239	5,045,565.00	5,254,798.44	1-Sep-37	7.0000% 10 IO/20YEAR AM POOLS
9ILTJPO	MBS	FNMA/FHLMC FIX	N00959240	2,136,221.00	2,247,705.02	1-Aug-37	7.5000% 10 IO/20YEAR AM POOLS
9ILTJPO	MBS	FNMA/FHLMC FIX	N00959241	345,600.00	360,892.80	1-Sep-37	8.5000% 10 IO/20YEAR AM POOLS
9ILTJPO	MBS	FNMA/FHLMC FIX	N00959254	2,974,035.00	2,915,019.24	1-Aug-37	5.0000% 10 IO/20YEAR AM POOLS
9ILTJPO	MBS	FNMA/FHLMC FIX	N00959255	1,045,210.00	1,046,451.32	1-Aug-37	5.5000% 10 IO/20YEAR AM POOLS
9ILTJPO	MBS	FNMA/FHLMC FIX	N00959335	129,670.00	134,022.21	1-Nov-37	6.5000% FNMA SF 30 YEAR
9ILTJPO	MBS	FNMA/FHLMC FIX	N00959394	2,243,698.00	2,319,002.46	1-Dec-37	6.5000% FNMA SF 30 YEAR
9ILTJPO	MBS	FNMA/FHLMC FIX	N00959397	36,495.00	38,522.30	1-Dec-37	8.0000% FNMA SF 30 YEAR
9ILTJPO	MBS	FNMA/FHLMC FIX	N00959472	7,685,263.00	7,943,200.04	1-Dec-37	6.5000% FNMA SF 30 YEAR
9ILTJPO	MBS	FNMA/FHLMC FIX	N00959538	43,395.00	45,805.77	1-Dec-37	8.0000% FNMA SF 30 YEAR
9ILTJPO	MBS	FNMA/FHLMC FIX	N00959586	3,692,621.00	3,816,554.28	1-Nov-37	6.5000% FNMA SF 30 YEAR
9ILPRS0	MBS	FNMA/FHLMC ARM	N00959748	5,445,359.00	5,458,221.27	1-Nov-37	4.4200% FNMA ARMS
9ILP1M0	MBS	FNMA/FHLMC FIX	N00959879	443,586.00	448,548.35	1-Nov-37	5.5000% FNMA SF 30 YEAR
9ILTJPO	MBS	FNMA/FHLMC FIX	N00959915	444,192.00	470,287.87	1-Nov-37	7.5000% FNMA SF 30 YEAR
9ILTJPO	MBS	FNMA/FHLMC FIX	N00959988	477,300.00	493,319.37	1-Nov-37	6.5000% FNMA SF 30 YEAR
9ILTJPO	MBS	FNMA/FHLMC FIX	N00960002	23,447.00	24,004.10	1-Nov-37	6.0000% FNMA SF 30 YEAR
9ILTJPO	MBS	FNMA/FHLMC FIX	N00960188	82,277.00	83,923.39	1-Jul-22	5.5000% FNMA 15 YEAR
9ILTJPO	MBS	FNMA/FHLMC FIX	N00960239	148,419.00	151,948.54	1-Oct-37	6.0000% FNMA SF 30 YEAR
9ILTJPO	MBS	FNMA/FHLMC FIX	N00960446	58,886.00	60,286.30	1-Dec-37	6.0000% FNMA SF 30 YEAR
9ILPRS0	MBS	FNMA/FHLMC FIX	N00960570	828,621.00	856,431.92	1-Jan-38	6.5000% FNMA SF 30 YEAR
9ILTJPO	MBS	FNMA/FHLMC FIX	N00960623	1,677,099.00	1,733,387.03	1-Jan-38	6.5000% FNMA SF 30 YEAR
9ILTJPO	MBS	FNMA/FHLMC FIX	N00961452	7,895,957.00	8,160,965.44	1-Feb-38	6.5000% FNMA SF 30 YEAR
9ILPRS0	MBS	FNMA/FHLMC FIX	N00961785	40,904.00	40,603.77	1-Mar-38	5.0000% FNMA SF 30 YEAR
9ILTJPO	MBS	FNMA/FHLMC FIX	N00962241	5,999,997.00	5,858,246.95	1-Mar-23	4.0000% FNMA 15 YEAR
9ILTJPO	MBS	FNMA/FHLMC FIX	N00962305	1,033,100.00	1,067,773.41	1-Mar-38	6.5000% FNMA SF 30 YEAR
9ILTJPO	MBS	FNMA/FHLMC FIX	N00962441	49,179.00	49,729.09	1-Apr-38	5.5000% FNMA SF 30 YEAR

9ILTPJO	MBS	FNMA/FHLMC FIX	N00962504	495,110.00	491,930.35	1-Apr-23	4.5000% FNMA 15 YEAR
9ILTPJO	MBS	FNMA/FHLMC FIX	N00962651	52,583.00	51,340.51	1-Apr-23	4.0000% FNMA 15 YEAR
9ILPRS0	MBS	FNMA/FHLMC ARM	N00962664	11,374,756.00	11,459,785.23	1-Apr-38	5.2680% FNMA ARMS
9ILTPJO	MBS	FNMA/FHLMC ARM	N00962664	47,752,964.00	48,109,929.61	1-Apr-38	5.2680% FNMA ARMS
9ILTPJO	MBS	FNMA/FHLMC ARM	N00962664	17,306,969.00	17,436,343.23	1-Apr-38	5.2680% FNMA ARMS
9ILTPJO	MBS	FNMA/FHLMC FIX	N00962670	6,649,360.00	6,492,268.77	1-Apr-23	4.0000% FNMA 15 YEAR
9ILTPJO	MBS	FNMA/FHLMC FIX	N00962717	188,897.00	192,677.39	1-Apr-23	5.5000% FNMA 15 YEAR
9ILTPJO	MBS	FNMA/FHLMC FIX	N00962766	90,969.00	87,904.65	1-Apr-38	4.5000% FNMA SF 30 YEAR
9ILTPJO	MBS	FNMA/FHLMC FIX	N00962788	3,701,487.00	3,909,348.76	1-Apr-38	7.0000% MID LOAN FANNIE MAE 30 YR
9ILTPJO	MBS	FNMA/FHLMC FIX	N00962869	699,999.00	716,645.94	1-May-38	6.0000% FNMA SF 30 YEAR
9ILTPJO	MBS	FNMA/FHLMC FIX	N00963001	490,735.00	487,583.27	1-May-23	4.5000% FNMA 15 YEAR
9ILTPJO	MBS	FNMA/FHLMC FIX	N00963278	500,001.00	516,781.85	1-May-38	6.5000% FNMA SF 30 YEAR
9ILTPJO	MBS	FNMA/FHLMC FIX	N00963580	8,449,157.00	8,947,393.54	1-Jun-38	7.0000% FNMA 30YR (LOW LOANS)
9ILTPJO	MBS	FNMA/FHLMC FIX	N00963581	4,794,532.00	5,063,775.32	1-Jun-38	7.0000% MID LOAN FANNIE MAE 30 YR
9ILTPJO	MBS	FNMA/FHLMC FIX	N00963782	528,433.00	541,000.14	1-Jun-38	6.0000% FNMA SF 30 YEAR
9ILTPJO	MBS	FNMA/FHLMC FIX	N00963802	6,945,659.00	6,781,568.20	1-Jun-23	4.0000% FNMA 15 YEAR
9ILTPJO	MBS	FNMA/FHLMC FIX	N00963839	2,022,517.00	2,096,718.12	1-Jun-38	6.5000% FNMA 30YR (LOW LOANS)
9ILTPJO	MBS	FNMA/FHLMC FIX	N00963876	2,288,330.00	2,372,283.28	1-Jun-38	6.5000% FNMA 30YR (LOW LOANS)
9ILTPJO	MBS	FNMA/FHLMC FIX	N00963960	3,041,049.00	3,152,617.58	1-Jun-38	6.5000% FNMA 30YR (LOW LOANS)
9ILTPJO	MBS	FNMA/FHLMC FIX	N00964170	2,191,716.00	2,272,124.94	1-Jul-38	6.5000% FNMA 30YR (LOW LOANS)
9ILTPJO	MBS	FNMA/FHLMC FIX	N00964216	2,179,334.00	2,259,288.26	1-Jul-38	6.5000% FNMA 30YR (LOW LOANS)
9ILPRS0	MBS	FNMA/FHLMC FIX	N00964373	317,470.00	321,022.03	1-Jul-38	5.5000% FNMA SF 30 YEAR
9ILTPJO	MBS	FNMA/FHLMC FIX	N00964378	3,016,044.00	3,126,694.81	1-Jul-38	6.5000% FNMA 30YR (LOW LOANS)
9ILTPJO	MBS	FNMA/FHLMC FIX	N00964411	8,510,176.00	9,012,010.74	1-Jul-38	7.0000% FNMA 30YR (LOW LOANS)
9ILTPJO	MBS	FNMA/FHLMC FIX	N00964485	5,869,804.00	6,085,152.59	1-Aug-38	6.5000% FNMA 30YR (LOW LOANS)
9ILTPJO	MBS	FNMA/FHLMC FIX	N00964537	4,304,739.00	4,462,668.95	1-Jul-38	6.5000% FNMA 30YR (LOW LOANS)
9ILTPJO	MBS	FNMA/FHLMC FIX	N00964569	4,670,632.00	4,827,389.82	1-Jul-38	6.5000% FNMA SF 30 YEAR
9ILTPJO	MBS	FNMA/FHLMC FIX	N00964658	310,560.00	320,982.90	1-Aug-38	6.5000% FNMA SF 30 YEAR
9ILPRS0	MBS	FNMA/FHLMC FIX	N00964721	185,068.00	191,279.58	1-Aug-38	6.5000% FNMA SF 30 YEAR
9ILPRS0	MBS	FNMA/FHLMC FIX	N00964732	30,290.00	30,578.27	1-Aug-23	5.0000% FNMA 15 YEAR
9ILPRS0	MBS	FNMA/FHLMC FIX	N00964750	8,085.00	8,025.21	1-Aug-38	5.0000% FNMA SF 30 YEAR
9ILPRS0	MBS	FNMA/FHLMC FIX	N00964954	374,004.00	378,188.15	1-Aug-38	5.5000% FNMA SF 30 YEAR
9ILTPJO	MBS	FNMA/FHLMC FIX	N00964985	61,524.00	62,755.73	1-Sep-23	5.5000% FNMA 15 YEAR
9ILTPJO	MBS	FNMA/FHLMC FIX	N00965042	2,039,347.00	2,108,430.11	1-Aug-38	6.5000% FNMA SF 30 YEAR NEWFPN30
9ILPRS0	MBS	FNMA/FHLMC FIX	N00965160	1,000,296.00	1,009,829.71	1-Sep-23	5.0000% FNMA 15 YEAR
9ILPRS0	MBS	FNMA/FHLMC FIX	N00965186	999,999.00	1,009,530.50	1-Sep-23	5.0000% FNMA 15 YEAR
9ILPRS0	MBS	FNMA/FHLMC FIX	N00965221	143,988.00	145,360.39	1-Sep-23	5.0000% FNMA 15 YEAR
9ILPRS0	MBS	FNMA/FHLMC FIX	N00965355	1,000,300.00	1,009,834.11	1-Oct-23	5.0000% FNMA 15 YEAR
9ILTPJO	MBS	FNMA/FHLMC FIX	N00965951	878,456.00	907,939.25	1-Jan-38	6.5000% FNMA SF 30 YEAR
9ILTPJO	MBS	FNMA/FHLMC FIX	N00966050	338,947.00	350,323.35	1-Feb-38	6.5000% FNMA SF 30 YEAR
9ILTPJO	MBS	FNMA/FHLMC FIX	N00966105	1,007,668.00	1,060,003.62	1-Nov-37	7.0000% HIGH LOAN FANNIE MAE 30 YR
9ILTPJO	MBS	FNMA/FHLMC FIX	N00966334	187,252.00	193,536.72	1-Nov-37	6.5000% FNMA SF 30 YEAR
9ILTPJO	MBS	FNMA/FHLMC ARM	N00966386	837,162.00	851,720.07	1-Dec-37	5.8130% FNMA ARMS
9ILTPJO	MBS	FNMA/FHLMC FIX	N00966419	54,322.00	55,613.81	1-Dec-37	6.0000% FNMA SF 30 YEAR
9ILTPJO	MBS	FNMA/FHLMC FIX	N00966433	22,906.00	23,450.73	1-Dec-37	6.0000% FNMA SF 30 YEAR
9ILTPJO	MBS	FNMA/FHLMC FIX	N00966442	76,085.00	77,894.85	1-Dec-37	6.0000% FNMA SF 30 YEAR
9ILTPJO	MBS	FNMA/FHLMC FIX	N00966677	553,041.00	571,602.30	1-Mar-38	6.5000% FNMA SF 30 YEAR
9ILTPJO	MBS	FNMA/FHLMC FIX	N00966818	69,915.00	73,799.64	1-Dec-37	8.0000% FNMA SF 30 YEAR
9ILTPJO	MBS	FNMA/FHLMC FIX	N00966852	321,864.00	332,666.58	1-Dec-37	6.5000% FNMA SF 30 YEAR
9ILTPJO	MBS	FNMA/FHLMC FIX	N00967199	400,000.00	404,474.68	1-Dec-37	5.5000% FNMA SF 30 YEAR
9ILTPJO	MBS	FNMA/FHLMC FIX	N00967424	76,939.00	78,768.44	1-Dec-37	6.0000% FNMA SF 30 YEAR
9ILTPJO	MBS	FNMA/FHLMC FIX	N00967448	98,000.00	100,866.14	1-Dec-22	6.0000% FNMA 15 YEAR
9ILTPJO	MBS	FNMA/FHLMC FIX	N00967784	52,825.00	53,881.91	1-Dec-22	5.5000% FNMA 15 YEAR
9ILTPJO	MBS	FNMA/FHLMC FIX	N00967987	16,389,480.00	16,939,552.10	1-Jan-38	6.5000% FNMA SF 30 YEAR
9ILTPJO	MBS	FNMA/FHLMC FIX	N00968187	633,600.00	654,865.58	1-Jan-38	6.5000% FNMA SF 30 YEAR
9ILTPJO	MBS	FNMA/FHLMC FIX	N00968200	18,919.00	19,130.39	1-Jan-38	5.5000% FNMA SF 30 YEAR
9ILTPJO	MBS	FNMA/FHLMC FIX	N00968387	1,215,952.00	1,256,762.17	1-Jan-38	6.5000% FNMA SF 30 YEAR
9ILTPJO	MBS	FNMA/FHLMC FIX	N00968516	949,891.00	981,771.74	1-Jan-38	6.5000% FNMA SF 30 YEAR
9ILTPJO	MBS	FNMA/FHLMC FIX	N00968565	2,016,379.00	2,084,053.36	1-Feb-38	6.5000% FNMA SF 30 YEAR
9ILTPJO	MBS	FNMA/FHLMC FIX	N00968567	4,317,036.00	4,533,832.61	1-Feb-38	7.0000% FNMA SF 30 YEAR
9ILTPJO	MBS	FNMA/FHLMC FIX	N00968586	12,529.00	12,827.28	1-Jan-38	6.0000% FNMA SF 30 YEAR
9ILTPJO	MBS	FNMA/FHLMC FIX	N00969226	117,236.00	119,582.14	1-Mar-22	5.5000% FNMA 15 YEAR
9ILTPJO	MBS	FNMA/FHLMC FIX	N00969441	594,279.00	590,462.60	1-Jan-23	4.5000% FNMA 15 YEAR
9ILTPJO	MBS	FNMA/FHLMC FIX	N00969457	733,749.00	758,375.96	1-Jan-38	6.5000% FNMA SF 30 YEAR
9ILTPJO	MBS	FNMA/FHLMC FIX	N00969584	75,491.00	77,001.68	1-Feb-23	5.5000% FNMA 15 YEAR
9ILTPJO	MBS	FNMA/FHLMC FIX	N00969882	153,501.00	155,218.53	1-Aug-38	5.5000% FNMA SF 30 YEAR
9ILTPJO	MBS	FNMA/FHLMC ARM	N00969885	2,193,992.00	2,237,738.16	1-Aug-38	5.2090% FNMA ARMS
9ILTPJO	MBS	FNMA/FHLMC FIX	N00970009	341,128.00	338,937.77	1-Jun-23	4.5000% FNMA 15 YEAR
9ILTPJO	MBS	FNMA/FHLMC FIX	N00970038	40,016.00	39,721.82	1-May-38	5.0000% FNMA SF 30 YEAR
9ILTPJO	MBS	FNMA/FHLMC FIX	N00970067	954,214.00	1,010,274.05	1-Mar-38	7.5000% FNMA SF 30 YEAR
9ILTPJO	MBS	FNMA/FHLMC FIX	N00971741	954,916.00	986,965.05	1-Jul-37	6.5000% FNMA SF 30 YEAR
9ILTPJO	MBS	FNMA/FHLMC FIX	N00972545	14,961,717.00	15,463,869.66	1-Feb-38	6.5000% FNMA SF 30 YEAR

9ILTP0	MBS	FNMA/FHLMC FIX	N00972568	15,929.00	16,464.04	1-Mar-38	6.5000% FNMA SF 30 YEAR
9ILTJPO	MBS	FNMA/FHLMC FIX	N00972819	742,402.00	760,057.17	1-Feb-38	6.0000% FNMA SF 30 YEAR
9ILTJPO	MBS	FNMA/FHLMC FIX	N00972863	386,423.00	399,391.99	1-Mar-38	6.5000% FNMA SF 30 YEAR
9ILTJPO	MBS	FNMA/FHLMC FIX	N00972878	472,252.00	488,102.16	1-Mar-38	6.5000% FNMA SF 30 YEAR
9ILTJPO	MBS	FNMA/FHLMC FIX	N00972911	636,456.00	657,817.34	1-Mar-38	6.5000% FNMA SF 30 YEAR
9ILPRS0	MBS	FNMA/FHLMC FIX	N00973009	200,000.00	193,262.45	1-Mar-38	4.5000% FNMA SF 30 YEAR
9ILTJPO	MBS	FNMA/FHLMC FIX	N00973044	905,222.00	935,603.35	1-Mar-38	6.5000% FNMA SF 30 YEAR
9ILTJPO	MBS	FNMA/FHLMC FIX	N00973296	11,499,999.00	11,228,311.23	1-Mar-23	4.0000% FNMA 15 YEAR
9ILTJPO	MBS	FNMA/FHLMC FIX	N00973442	5,016,846.00	5,277,407.99	1-Feb-38	7.0000% HIGH LOAN FANNIE MAE 30 YR
9ILTJPO	MBS	FNMA/FHLMC FIX	N00973446	1,381,824.00	1,463,005.91	1-Jan-38	7.5000% FNMA SF 30 YEAR
9ILTJPO	MBS	FNMA/FHLMC FIX	N00973826	157,814.00	154,085.82	1-Mar-23	4.0000% FNMA 15 YEAR
9ILTJPO	MBS	FNMA/FHLMC FIX	N00973864	5,868,425.00	5,729,783.74	1-Apr-23	4.0000% FNMA 15 YEAR
9ILTJPO	MBS	FNMA/FHLMC FIX	N00973962	35,115.00	34,857.00	1-May-38	5.0000% FNMA SF 30 YEAR
9ILTJPO	MBS	FNMA/FHLMC FIX	N00973984	475,715.00	472,659.58	1-Feb-23	4.5000% FNMA 15 YEAR
9ILTJPO	MBS	FNMA/FHLMC FIX	N00974061	1,324,432.00	1,402,242.25	1-Feb-38	7.5000% FNMA SF 30 YEAR
9ILTJPO	MBS	FNMA/FHLMC FIX	N00974088	1,171,212.00	1,240,020.42	1-Feb-38	7.5000% FNMA SF 30 YEAR
9ILTJPO	MBS	FNMA/FHLMC FIX	N00974123	2,385,489.00	2,509,385.06	1-Feb-38	7.0000% HIGH LOAN FANNIE MAE 30 YR
9ILTJPO	MBS	FNMA/FHLMC FIX	N00974128	616,785.00	631,453.20	1-Feb-38	6.0000% FNMA SF 30 YEAR
9ILTJPO	MBS	FNMA/FHLMC FIX	N00974217	1,793,450.00	1,867,822.09	1-Mar-38	7.0000% 10 IO/20YEAR AM POOLS
9ILTJPO	MBS	FNMA/FHLMC FIX	N00974403	55,336.00	54,980.24	1-Apr-23	4.5000% FNMA 15 YEAR
9ILTJPO	MBS	FNMA/FHLMC FIX	N00974574	407,486.00	421,161.89	1-Oct-36	6.5000% FNMA SF 30 YEAR
9ILTJPO	MBS	FNMA/FHLMC FIX	N00974594	1,613,937.00	1,708,756.04	1-Mar-38	7.5000% FNMA SF 30 YEAR
9ILTJPO	MBS	FNMA/FHLMC FIX	N00974636	1,490,919.00	1,455,696.43	1-Mar-23	4.0000% FNMA 15 YEAR
9ILTJPO	MBS	FNMA/FHLMC FIX	N00974685	345,407.00	356,999.55	1-Apr-38	6.5000% FNMA SF 30 YEAR
9ILPRS0	MBS	FNMA/FHLMC FIX	N00974749	1,000,197.00	1,011,386.80	1-Apr-38	5.5000% FNMA SF 30 YEAR
9ILTJPO	MBS	FNMA/FHLMC FIX	N00974788	3,272,292.00	3,194,983.62	1-May-23	4.0000% FNMA 15 YEAR
9ILPRS0	MBS	FNMA/FHLMC FIX	N00974797	107,334.00	108,534.29	1-Apr-38	5.5000% FNMA SF 30 YEAR
9ILTJPO	MBS	FNMA/FHLMC FIX	N00974820	498,723.00	483,870.13	1-Apr-38	4.5000% FNMA SF 30 YEAR
9ILTJPO	MBS	FNMA/FHLMC FIX	N00974853	1,053,410.00	1,088,764.99	1-Apr-38	6.5000% FNMA SF 30 YEAR
9ILTJPO	MBS	FNMA/FHLMC FIX	N00975064	36,368.00	37,600.18	1-Aug-38	6.5000% FNMA SF 30 YEAR NEWPFN30
9ILTJPO	MBS	FNMA/FHLMC FIX	N00975205	26,039.00	25,871.80	1-Mar-23	4.5000% FNMA 15 YEAR
9ILTJPO	MBS	FNMA/FHLMC FIX	N00975288	1,252,226.00	1,244,184.83	1-May-23	4.5000% FNMA 15 YEAR
9ILTJPO	MBS	FNMA/FHLMC FIX	N00975308	1,257,868.00	1,332,042.55	1-May-38	7.0000% FNMA 30YR (LOW LOANS)
9ILTJPO	MBS	FNMA/FHLMC FIX	N00975377	999,999.00	1,023,780.28	1-Jun-38	6.0000% FNMA SF 30 YEAR
9ILTJPO	MBS	FNMA/FHLMC ARM	N00975624	10,111,160.00	10,181,776.44	1-Jul-38	4.8960% FNMA ARMS
9ILPRS0	MBS	FNMA/FHLMC FIX	N00975695	18,883.00	19,094.65	1-Aug-38	5.5000% FNMA SF 30 YEAR
9ILTJPO	MBS	FNMA/FHLMC FIX	N00975720	237,307.00	242,056.76	1-Sep-23	5.5000% FNMA 15 YEAR
9ILTJPO	MBS	FNMA/FHLMC FIX	N00976072	188,124.00	191,889.11	1-Mar-23	5.5000% FNMA 15 YEAR
9ILTJPO	MBS	FNMA/FHLMC FIX	N00976079	376,620.00	389,260.11	1-Apr-38	6.5000% FNMA SF 30 YEAR
9ILTJPO	MBS	FNMA/FHLMC FIX	N00976214	1,039,055.00	1,032,381.93	1-Jun-23	4.5000% FNMA 15 YEAR
9ILTJPO	MBS	FNMA/FHLMC FIX	N00976223	1,241,028.00	1,303,350.83	1-Jul-38	7.0000% FNMA SF 30 YEAR NEWPFN30
9ILTJPO	MBS	FNMA/FHLMC ARM	N00976246	4,589,462.00	4,620,057.04	1-May-38	5.4910% FNMA ARMS
9ILTJPO	MBS	FNMA/FHLMC FIX	N00976394	500,000.00	516,781.57	1-Apr-38	6.5000% FNMA SF 30 YEAR
9ILTJPO	MBS	FNMA/FHLMC FIX	N00976464	4,000,164.00	4,207,922.73	1-Apr-38	7.0000% HIGH LOAN FANNIE MAE 30 YR
9ILTJPO	MBS	FNMA/FHLMC FIX	N00976484	1,904,762.00	2,003,690.49	1-Apr-38	7.0000% HIGH LOAN FANNIE MAE 30 YR
9ILTJPO	MBS	FNMA/FHLMC FIX	N00976501	5,503,703.00	5,373,678.04	1-Apr-23	4.0000% FNMA 15 YEAR
9ILTJPO	MBS	FNMA/FHLMC FIX	N00976623	1,278,354.00	1,321,258.30	1-Jan-37	6.5000% FNMA SF 30 YEAR
9ILTJPO	MBS	FNMA/FHLMC ARM	N00976628	593,396.00	590,602.67	1-Jul-36	4.3390% FNMA ARMS
9ILTJPO	MBS	FNMA/FHLMC ARM	N00976632	2,035,594.00	2,036,290.02	1-May-36	4.7320% FNMA ARMS
9ILTJPO	MBS	FNMA/FHLMC ARM	N00976640	1,021,905.00	1,024,001.12	1-Oct-34	4.5540% FNMA ARMS
9ILTJPO	MBS	FNMA/FHLMC ARM	N00976642	727,489.00	730,968.85	1-May-37	5.5190% FNMA ARMS
9ILTJPO	MBS	FNMA/FHLMC ARM	N00976646	742,107.00	737,740.96	1-Jun-37	5.1630% FNMA ARMS
9ILTJPO	MBS	FNMA/FHLMC ARM	N00976652	1,614,461.00	1,631,291.88	1-Jun-37	5.6090% FNMA ARMS
9ILTJPO	MBS	FNMA/FHLMC ARM	N00976663	2,197,309.00	2,245,726.21	1-Jun-37	5.6720% FNMA ARMS
9ILTJPO	MBS	FNMA/FHLMC ARM	N00976667	616,181.00	617,667.01	1-Sep-36	5.5660% FNMA ARMS
9ILTJPO	MBS	FNMA/FHLMC ARM	N00976671	634,173.00	640,245.84	1-Apr-37	5.1020% FNMA ARMS
9ILTJPO	MBS	FNMA/FHLMC ARM	N00976672	1,298,617.00	1,319,640.33	1-Apr-37	5.5790% FNMA ARMS
9ILTJPO	MBS	FNMA/FHLMC ARM	N00976674	1,474,711.00	1,504,262.70	1-Jun-37	5.6340% FNMA ARMS
9ILTJPO	MBS	FNMA/FHLMC ARM	N00976679	1,031,849.00	1,052,664.40	1-Jun-37	6.1660% FNMA ARMS
9ILTJPO	MBS	FNMA/FHLMC ARM	N00976680	1,358,238.00	1,354,019.35	1-Jan-36	4.8510% FNMA ARMS
9ILTJPO	MBS	FNMA/FHLMC FIX	N00976762	58,100.00	60,509.33	1-Apr-38	7.0000% 10 IO/20YEAR AM POOLS
9ILTJPO	MBS	FNMA/FHLMC FIX	N00977014	6,925,346.00	7,033,554.63	1-May-38	5.5000% FNMA SF 30 YEAR
9ILTJPO	MBS	FNMA/FHLMC FIX	N00977074	1,272,633.00	1,309,360.01	1-Jul-27	6.0000% FNMA 20 YEAR
9ILTJPO	MBS	FNMA/FHLMC FIX	N00977140	43,525,965.00	45,000,406.92	1-Aug-38	6.5000% FNMA SF 30 YEAR NEWPFN30
9ILPRS0	MBS	FNMA/FHLMC FIX	N00979505	151,250.00	150,139.58	1-Apr-38	5.0000% FNMA SF 30 YEAR
9ILTJPO	MBS	FNMA/FHLMC FIX	N00979507	49,424,444.00	49,977,379.46	1-Apr-38	5.5000% FNMA SF 30 YEAR
9ILTJPO	MBS	FNMA/FHLMC FIX	N00979507	16,804,311.00	16,992,309.02	1-Apr-38	5.5000% FNMA SF 30 YEAR
9ILTJPO	MBS	FNMA/FHLMC FIX	N00979562	1,928,713.00	1,883,026.32	1-Apr-28	4.5000% FNMA 20 YEAR
9ILTJPO	MBS	FNMA/FHLMC FIX	N00979888	999,901.00	1,033,459.77	1-May-38	6.5000% FNMA SF 30 YEAR
9ILTJPO	MBS	FNMA/FHLMC FIX	N00979918	1,079,108.00	1,142,742.01	1-May-38	7.0000% FNMA 30YR (LOW LOANS)
9ILTJPO	MBS	FNMA/FHLMC FIX	N00981032	212,167.00	205,019.59	1-Apr-38	4.5000% FNMA SF 30 YEAR
9ILTJPO	MBS	FNMA/FHLMC FIX	N00981045	3,828,278.00	3,956,764.59	1-Apr-38	6.5000% FNMA SF 30 YEAR

9ILTP0	MBS	FNMA/FHLMC FIX	N00981131	594,540.00	618,952.97	1-May-38	6.5000% FNMA 30YR (LOW LOANS)
9ILTP0	MBS	FNMA/FHLMC FIX	N00981356	1,774,217.00	1,732,301.18	1-Apr-23	4.0000% FNMA 15 YEAR
9ILTP0	MBS	FNMA/FHLMC FIX	N00981357	169,049.00	165,054.86	1-Apr-23	4.0000% FNMA 15 YEAR
9ILTP0	MBS	FNMA/FHLMC FIX	N00981549	200,000.00	198,715.87	1-May-23	4.5000% FNMA 15 YEAR
9ILPRS0	MBS	FNMA/FHLMC FIX	N00981590	212,909.00	205,737.07	1-Jun-38	4.5000% FNMA SF 30 YEAR
9ILPRS0	MBS	FNMA/FHLMC FIX	N00981635	336,488.00	334,016.96	1-Jun-38	5.0000% FNMA SF 30 YEAR
9ILPRS0	MBS	FNMA/FHLMC FIX	N00981640	33,183.00	32,938.95	1-Jun-38	5.0000% FNMA SF 30 YEAR
9ILTP0	MBS	FNMA/FHLMC FIX	N00981651	585,613.00	581,312.27	1-Jun-38	5.0000% FNMA SF 30 YEAR
9ILTP0	MBS	FNMA/FHLMC FIX	N00981757	591,650.00	611,507.17	1-Jul-38	6.5000% FNMA SF 30 YEAR
9ILPRS0	MBS	FNMA/FHLMC FIX	N00981785	802,117.00	796,226.53	1-Apr-38	5.0000% FNMA SF 30 YEAR
9ILTP0	MBS	FNMA/FHLMC FIX	N00981853	1,104,911.00	1,150,729.92	1-Jun-38	7.0000% 10 IO/20YEAR AM POOLS
9ILTP0	MBS	FNMA/FHLMC FIX	N00981931	200,000.00	198,715.97	1-Jun-23	4.5000% FNMA 15 YEAR
9ILTP0	MBS	FNMA/FHLMC FIX	N00981980	159,705.00	165,065.36	1-Jul-38	6.5000% FNMA SF 30 YEAR
9ILTP0	MBS	FNMA/FHLMC FIX	N00982031	5,171,083.00	5,344,637.11	1-Apr-38	6.5000% FNMA SF 30 YEAR
9ILTP0	MBS	FNMA/FHLMC FIX	N00982262	458,241.00	454,875.70	1-Jul-38	5.0000% FNMA SF 30 YEAR
9ILTP0	MBS	FNMA/FHLMC FIX	N00982271	3,822,668.00	3,952,160.57	1-Aug-38	6.5000% FNMA SF 30 YEAR NEWPFN30
9ILPRS0	MBS	FNMA/FHLMC FIX	N00982313	234,136.00	236,755.85	1-May-38	5.5000% FNMA SF 30 YEAR
9ILTP0	MBS	FNMA/FHLMC FIX	N00982338	6,176,413.00	6,385,638.91	1-Aug-38	6.5000% FNMA SF 30 YEAR NEWPFN30
9ILPRS0	MBS	FNMA/FHLMC FIX	N00982473	1,000,098.00	1,011,286.15	1-May-38	5.5000% FNMA SF 30 YEAR
9ILTP0	MBS	FNMA/FHLMC FIX	N00982796	97,307.00	98,395.87	1-May-38	5.5000% FNMA SF 30 YEAR
9ILTP0	MBS	FNMA/FHLMC FIX	N00982807	1,906,793.00	1,966,023.10	1-Feb-38	6.5000% 10 IO/20YEAR AM POOLS
9ILTP0	MBS	FNMA/FHLMC FIX	N00982808	1,349,600.00	1,420,032.25	1-Apr-38	7.5000% 10 IO/20YEAR AM POOLS
9ILTP0	MBS	FNMA/FHLMC FIX	N00982896	500,000.00	496,788.57	1-May-23	4.5000% FNMA 15 YEAR
9IMOES0	MBS	FNMA/FHLMC FIX	N00983016	6,933.00	7,010.50	1-Jun-38	5.5000% FNMA SF 30 YEAR
9ILPRS0	MBS	FNMA/FHLMC FIX	N00983194	999,999.00	993,577.37	1-May-23	4.5000% FNMA 15 YEAR
9IMOES0	MBS	FNMA/FHLMC FIX	N00983201	3,242,921.00	3,405,776.37	1-May-38	7.0000% FNMA SF 30 YEAR
9IMOES0	MBS	FNMA/FHLMC FIX	N00983225	199,881.00	204,634.53	1-May-38	6.0000% FNMA SF 30 YEAR
9IMOES0	MBS	FNMA/FHLMC FIX	N00983237	4,402,694.00	4,551,834.99	1-Aug-38	6.5000% FNMA SF 30 YEAR NEWPFN30
9IMOES0	MBS	FNMA/FHLMC FIX	N00983313	2,486,101.00	2,467,843.74	1-Jul-38	5.0000% FNMA SF 30 YEAR
9IMOES0	MBS	FNMA/FHLMC FIX	N00983335	2,059,140.00	2,108,109.05	1-Jul-38	6.0000% FNMA SF 30 YEAR
9IMOES0	MBS	FNMA/FHLMC FIX	N00983379	29,636,891.00	30,640,840.26	1-Aug-38	6.5000% FNMA SF 30 YEAR NEWPFN30
9ILPRS0	MBS	FNMA/FHLMC FIX	N00983470	162,117.00	160,925.99	1-May-38	5.0000% FNMA SF 30 YEAR
9ILPRS0	MBS	FNMA/FHLMC FIX	N00983538	175,492.00	174,202.74	1-Apr-38	5.0000% FNMA SF 30 YEAR
9IMOES0	MBS	FNMA/FHLMC FIX	N00983541	56,203.00	55,789.85	1-May-38	5.0000% FNMA SF 30 YEAR
9IMOES0	MBS	FNMA/FHLMC FIX	N00983632	195,419.00	197,281.58	1-Jun-23	5.0000% FNMA 15 YEAR
9IMOES0	MBS	FNMA/FHLMC FIX	N00983829	990,296.00	1,023,842.39	1-Aug-38	6.5000% FNMA SF 30 YEAR NEWPFN30
9IMOES0	MBS	FNMA/FHLMC FIX	N00983992	144,498.00	148,724.65	1-May-23	6.0000% FNMA 15 YEAR
9IMOES0	MBS	FNMA/FHLMC FIX	N00983994	243,249.00	245,970.57	1-Jun-38	5.5000% FNMA SF 30 YEAR
9IMOES0	MBS	FNMA/FHLMC FIX	N00984028	5,593,910.00	5,799,136.24	1-May-38	6.5000% FNMA 30YR (LOW LOANS)
9IMOES0	MBS	FNMA/FHLMC FIX	N00984385	1,002,321.00	1,035,961.54	1-Aug-38	6.5000% FNMA SF 30 YEAR
9ILPRS0	MBS	FNMA/FHLMC FIX	N00984484	605,573.00	601,125.36	1-Jun-38	5.0000% FNMA SF 30 YEAR
9IMOES0	MBS	FNMA/FHLMC FIX	N00984691	32,419,842.00	33,518,063.68	1-Jul-38	6.5000% FNMA SF 30 YEAR NEWPFN30
9IMOES0	MBS	FNMA/FHLMC FIX	N00984706	160,498.00	165,192.58	1-Jul-23	6.0000% FNMA 15 YEAR
9IMOES0	MBS	FNMA/FHLMC FIX	N00984716	2,308,902.00	2,356,919.64	1-Jul-23	5.5000% FNMA 15 YEAR
9IMOES0	MBS	FNMA/FHLMC FIX	N00984843	1,114,674.00	1,127,144.11	1-Jul-38	5.5000% FNMA SF 30 YEAR
9IMOES0	MBS	FNMA/FHLMC FIX	N00984933	8,369,174.00	8,568,203.80	1-Jun-38	6.0000% FNMA SF 30 YEAR
9IMOES0	MBS	FNMA/FHLMC FIX	N00984937	167,631.00	171,617.48	1-Jun-38	6.0000% FNMA SF 30 YEAR
9IMOES0	MBS	FNMA/FHLMC FIX	N00984966	4,057,173.00	4,206,020.62	1-Jul-38	6.5000% FNMA 30YR (LOW LOANS)
9IMOES0	MBS	FNMA/FHLMC FIX	N00984976	41,374,623.00	42,776,188.57	1-Jul-38	6.5000% FNMA SF 30 YEAR NEWPFN30
9IMOES0	MBS	FNMA/FHLMC FIX	N00984991	7,686,670.00	7,944,653.37	1-Jan-35	6.5000% FNMA SF 30 YEAR
9ILPRS0	MBS	FNMA/FHLMC FIX	N00984992	471,073.00	476,342.86	1-Aug-38	5.5000% FNMA SF 30 YEAR
9IMOES0	MBS	FNMA/FHLMC FIX	N00984999	49,955,182.00	51,647,414.31	1-Aug-38	6.5000% FNMA SF 30 YEAR NEWPFN30
9IMOES0	MBS	FNMA/FHLMC FIX	N00984999	23,210,341.00	23,996,591.04	1-Aug-38	6.5000% FNMA SF 30 YEAR NEWPFN30
9IMOES0	MBS	FNMA/FHLMC FIX	N00985002	11,030,129.00	11,511,167.18	1-Aug-38	6.5000% FNMA SF 30 YEAR
9IMOES0	MBS	FNMA/FHLMC FIX	N00985003	13,014,874.00	13,582,469.80	1-Aug-38	6.5000% FNMA SF 30 YEAR
9IMOES0	MBS	FNMA/FHLMC FIX	N00985512	7,884,510.00	8,151,598.20	1-Aug-38	6.5000% FNMA SF 30 YEAR NEWPFN30
9IMOES0	MBS	FNMA/FHLMC FIX	N00985678	49,347,850.00	49,984,745.18	1-Oct-36	5.5000% FNMA SF 30YR-(PUERTO RICO)
9IMOES0	MBS	FNMA/FHLMC FIX	N00985678	3,636,082.00	3,683,009.98	1-Oct-36	5.5000% FNMA SF 30YR-(PUERTO RICO)
9IMOES0	MBS	FNMA/FHLMC FIX	N00985679	47,619,564.00	48,930,589.70	1-Oct-36	6.0000% FNMA SF 30YR-(PUERTO RICO)
9IMOES0	MBS	FNMA/FHLMC FIX	N00985680	49,401,140.00	51,553,177.16	1-Oct-36	6.5000% FNMA SF 30YR-(PUERTO RICO)
9IMOES0	MBS	FNMA/FHLMC FIX	N00985680	8,022,823.00	8,372,317.42	1-Oct-36	6.5000% FNMA SF 30YR-(PUERTO RICO)
9IMOES0	MBS	FNMA/FHLMC FIX	N00985745	31,936.00	32,293.25	1-Jun-38	5.5000% FNMA SF 30 YEAR
9IMOES0	MBS	FNMA/FHLMC FIX	N00985875	1,902,296.00	1,966,141.35	1-Aug-38	6.5000% FNMA SF 30 YEAR
9IMOES0	MBS	FNMA/FHLMC FIX	N00985938	12,615,343.00	12,803,784.87	1-May-28	5.5000% FNMA 20 YEAR
9IMOES0	MBS	FNMA/FHLMC FIX	N00985939	2,131,518.00	2,187,536.48	1-May-28	6.0000% FNMA 20 YEAR
9IMOES0	MBS	FNMA/FHLMC FIX	N00986072	4,972,649.00	5,141,097.80	1-Aug-38	6.5000% FNMA SF 30 YEAR NEWPFN30
9IMOES0	MBS	FNMA/FHLMC FIX	N00986077	119,347.00	121,735.80	1-Sep-23	5.5000% FNMA 15 YEAR
9IMOES0	MBS	FNMA/FHLMC FIX	N00986081	1,034,392.00	1,069,432.30	1-Aug-38	6.5000% FNMA SF 30 YEAR NEWPFN30
9IMOES0	MBS	FNMA/FHLMC ARM	N00986088	1,772,483.00	1,786,010.10	1-Aug-38	5.1230% FNMA ARMS
9IMOES0	MBS	FNMA/FHLMC FIX	N00986169	7,165,814.00	7,295,918.54	1-Jul-38	6.0000% 10 IO/20YEAR AM POOLS
9IMOES0	MBS	FNMA/FHLMC FIX	N00986393	7,952.00	7,893.86	1-Jul-38	5.0000% FNMA SF 30 YEAR
9ILPRS0	MBS	FNMA/FHLMC FIX	N00986424	7,011,620.00	7,178,365.40	1-Jul-38	6.0000% FNMA SF 30 YEAR

91MOESO	MBS	FNMA/FHLMC FIX	N00986430	5,919,909.00	6,120,445.94	1-Jul-38	6.5000% FNMA SF 30 YEAR NEWPFN30
91MOESO	MBS	FNMA/FHLMC FIX	N00986465	20,150,999.00	20,833,614.41	1-Aug-38	6.5000% FNMA SF 30 YEAR NEWPFN30
91MOESO	MBS	FNMA/FHLMC FIX	N00986466	8,986,587.00	9,291,007.50	1-Aug-38	6.5000% FNMA SF 30 YEAR NEWPFN30
91MOESO	MBS	FNMA/FHLMC FIX	N00986467	3,293,883.00	3,405,462.77	1-Aug-38	6.5000% FNMA SF 30 YEAR NEWPFN30
91MOESO	MBS	FNMA/FHLMC FIX	N00986491	4,449,446.00	4,600,170.88	1-Aug-38	6.5000% FNMA SF 30 YEAR NEWPFN30
91MOESO	MBS	FNMA/FHLMC FIX	N00986518	139,470.00	138,445.34	1-Jun-38	5.0000% FNMA SF 30 YEAR
91MOESO	MBS	FNMA/FHLMC FIX	N00986644	4,146,104.00	4,316,353.81	1-Sep-22	6.5000% FNMA 15 YEAR
91MOESO	MBS	FNMA/FHLMC FIX	N00986646	6,040,587.00	6,248,987.05	1-Sep-27	6.5000% FNMA 20 YEAR
91MOESO	MBS	FNMA/FHLMC FIX	N00986649	386,541.00	399,514.35	1-Sep-37	6.5000% FNMA SF 30 YEAR
91LPRS0	MBS	FNMA/FHLMC FIX	N00986676	999,999.00	993,577.20	1-Jul-23	4.5000% FNMA 15 YEAR
91MOESO	MBS	FNMA/FHLMC FIX	N00986880	4,995,296.00	5,164,511.24	1-Aug-38	6.5000% FNMA SF 30 YEAR NEWPFN30
91MOESO	MBS	FNMA/FHLMC FIX	N00987079	5,556,772.00	5,743,271.23	1-Aug-38	6.5000% FNMA SF 30 YEAR
91MOESO	MBS	FNMA/FHLMC FIX	N00987160	1,754,452.00	1,813,883.89	1-Aug-38	6.5000% FNMA SF 30 YEAR NEWPFN30
91MOESO	MBS	FNMA/FHLMC FIX	N00987218	732,369.00	749,785.56	1-Jul-38	6.0000% FNMA SF 30 YEAR
91LPRS0	MBS	FNMA/FHLMC FIX	N00987277	756,209.00	750,655.30	1-Jul-38	5.0000% FNMA SF 30 YEAR
91MOESO	MBS	FNMA/FHLMC FIX	N00987305	3,094,513.00	3,168,104.09	1-Jul-38	6.0000% FNMA SF 30 YEAR
91MOESO	MBS	FNMA/FHLMC FIX	N00987546	790,215.00	816,983.33	1-Aug-38	6.5000% FNMA SF 30 YEAR NEWPFN30
91MOESO	MBS	FNMA/FHLMC FIX	N00987555	1,090,146.00	1,127,074.61	1-Aug-38	6.5000% FNMA SF 30 YEAR NEWPFN30
91MOESO	MBS	FNMA/FHLMC FIX	N00987560	613,732.00	634,521.96	1-Aug-38	6.5000% FNMA SF 30 YEAR NEWPFN30
91MOESO	MBS	FNMA/FHLMC FIX	N00987565	78,377.00	81,032.12	1-Aug-38	6.5000% FNMA SF 30 YEAR NEWPFN30
91MOESO	MBS	FNMA/FHLMC FIX	N00987570	674,522.00	697,371.60	1-Aug-38	6.5000% FNMA SF 30 YEAR NEWPFN30
91MOESO	MBS	FNMA/FHLMC FIX	N00987574	489,141.00	505,710.59	1-Aug-38	6.5000% FNMA SF 30 YEAR NEWPFN30
91MOESO	MBS	FNMA/FHLMC FIX	N00987582	78,843.00	81,513.75	1-Aug-38	6.5000% FNMA SF 30 YEAR NEWPFN30
91MOESO	MBS	FNMA/FHLMC FIX	N00987585	31,046.00	32,098.06	1-Aug-38	6.5000% FNMA SF 30 YEAR NEWPFN30
91MOESO	MBS	FNMA/FHLMC FIX	N00987588	1,623,444.00	1,678,438.31	1-Aug-38	6.5000% FNMA SF 30 YEAR NEWPFN30
91MOESO	MBS	FNMA/FHLMC FIX	N00987711	69,771.00	72,134.96	1-Aug-38	6.5000% FNMA SF 30 YEAR NEWPFN30
91MOESO	MBS	FNMA/FHLMC FIX	N00987747	3,887,291.00	4,018,973.18	1-Aug-38	6.5000% FNMA SF 30 YEAR NEWPFN30
91MOESO	MBS	FNMA/FHLMC FIX	N00987753	11,246,820.00	11,627,805.58	1-Aug-38	6.5000% FNMA SF 30 YEAR NEWPFN30
91MOESO	MBS	FNMA/FHLMC FIX	N00987756	4,063,158.00	4,200,797.55	1-Aug-38	6.5000% FNMA SF 30 YEAR NEWPFN30
91MOESO	MBS	FNMA/FHLMC FIX	N00987761	1,075,507.00	1,111,939.79	1-Aug-38	6.5000% FNMA SF 30 YEAR NEWPFN30
91MOESO	MBS	FNMA/FHLMC FIX	N00987765	8,763,057.00	8,971,453.33	1-Aug-38	6.0000% FNMA SF 30 YEAR
91MOESO	MBS	FNMA/FHLMC FIX	N00987785	6,778,753.00	7,006,265.35	1-Aug-38	6.5000% FNMA SF 30 YEAR
91MOESO	MBS	FNMA/FHLMC FIX	N00987790	413,339.00	430,312.11	1-Sep-23	6.5000% FNMA 15 YEAR
91MOESO	MBS	FNMA/FHLMC FIX	N00987793	8,772,374.00	9,066,797.17	1-Aug-38	6.5000% FNMA SF 30 YEAR
91LPRS0	MBS	FNMA/FHLMC FIX	N00987866	1,000,298.00	1,009,832.43	1-Aug-23	5.0000% FNMA 15 YEAR
91LPRS0	MBS	FNMA/FHLMC FIX	N00987892	17,746.00	17,915.14	1-Sep-23	5.0000% FNMA 15 YEAR
91MOESO	MBS	FNMA/FHLMC FIX	N00987963	1,826,067.00	1,869,493.49	1-Aug-38	6.0000% FNMA SF 30 YEAR
91MOESO	MBS	FNMA/FHLMC FIX	N00988016	17,332,073.00	18,032,702.20	1-Aug-38	6.5000% FNMA SF 30 YEAR
91MOESO	MBS	FNMA/FHLMC FIX	N00988021	9,278,262.00	9,666,335.96	1-Aug-38	6.5000% FNMA SF 30 YEAR
91MOESO	MBS	FNMA/FHLMC ARM	N00988092	24,919,084.00	25,053,445.14	1-Aug-38	5.0040% FNMA ARMS
91MOESO	MBS	FNMA/FHLMC ARM	N00988094	1,283,148.00	1,259,387.66	1-Jul-38	4.7170% FNMA ARMS
91MOESO	MBS	FNMA/FHLMC ARM	N00988095	1,056,496.00	1,032,539.83	1-Jul-38	4.6280% FNMA ARMS
91MOESO	MBS	FNMA/FHLMC FIX	N00988362	17,334,373.00	17,921,574.73	1-Aug-38	6.5000% FNMA SF 30 YEAR NEWPFN30
91MOESO	MBS	FNMA/FHLMC FIX	N00988377	5,083,413.00	5,254,024.98	1-Aug-38	6.5000% FNMA SF 30 YEAR
91MOESO	MBS	FNMA/FHLMC FIX	N00988378	1,251,611.00	1,294,008.87	1-Aug-38	6.5000% FNMA SF 30 YEAR NEWPFN30
91MOESO	MBS	FNMA/FHLMC FIX	N00988590	525,060.00	530,934.58	1-Aug-38	5.5000% FNMA SF 30 YEAR
91MOESO	MBS	FNMA/FHLMC FIX	N00988628	818,046.00	827,197.62	1-Aug-38	5.5000% FNMA SF 30 YEAR
91MOESO	MBS	FNMA/FHLMC FIX	N00988633	186,726.00	192,992.66	1-Jul-38	6.5000% FNMA SF 30 YEAR
91MOESO	MBS	FNMA/FHLMC FIX	N00988654	100,000.00	102,001.56	1-Sep-23	5.5000% FNMA 15 YEAR
91MOESO	MBS	FNMA/FHLMC FIX	N00988764	31,082,834.00	32,135,764.66	1-Aug-38	6.5000% FNMA SF 30 YEAR NEWPFN30
91MOESO	MBS	FNMA/FHLMC FIX	N00988765	33,419,832.00	34,551,929.05	1-Aug-38	6.5000% FNMA SF 30 YEAR NEWPFN30
91MOESO	MBS	FNMA/FHLMC FIX	N00988767	475,357.00	491,311.48	1-Aug-38	6.5000% FNMA SF 30 YEAR
91MOESO	MBS	FNMA/FHLMC FIX	N00988773	1,891,243.00	2,002,353.07	1-Aug-38	7.5000% FNMA SF 30 YEAR
91MOESO	MBS	FNMA/FHLMC FIX	N00988776	104,792.00	108,342.30	1-Aug-38	6.5000% FNMA SF 30 YEAR NEWPFN30
91MOESO	MBS	FNMA/FHLMC FIX	N00988834	344,204.00	355,863.53	1-Aug-38	6.5000% FNMA SF 30 YEAR NEWPFN30
91MOESO	MBS	FNMA/FHLMC FIX	N00988836	464,874.00	480,621.67	1-Aug-38	6.5000% FNMA SF 30 YEAR NEWPFN30
91MOESO	MBS	FNMA/FHLMC FIX	N00988957	115,918.00	118,238.65	1-Aug-23	5.5000% FNMA 15 YEAR
91MOESO	MBS	FNMA/FHLMC FIX	N00990065	56,677.00	57,217.04	1-Aug-23	5.0000% FNMA 15 YEAR
91MOESO	MBS	FNMA/FHLMC FIX	N00990070	1,000,001.00	1,023,782.05	1-Aug-38	6.0000% FNMA SF 30 YEAR
91MOESO	MBS	FNMA/FHLMC FIX	N00990149	1,248,361.00	1,278,048.27	1-Jun-38	6.0000% FNMA SF 30 YEAR
91MOESO	MBS	FNMA/FHLMC FIX	N00990150	174,071.00	179,913.06	1-Jun-38	6.5000% FNMA SF 30 YEAR
91LPRS0	MBS	FNMA/FHLMC FIX	N00990222	401,537.00	405,364.15	1-Sep-23	5.0000% FNMA 15 YEAR
91MOESO	MBS	FNMA/FHLMC FIX	N00990242	308,941.00	315,124.65	1-Sep-23	5.5000% FNMA 15 YEAR
91MOESO	MBS	FNMA/FHLMC FIX	N00990809	32,093.00	33,031.72	1-Oct-23	6.0000% FNMA 15 YEAR
91MOESO	MBS	FNMA/FHLMC FIX	N00990969	807,317.00	830,931.02	1-Sep-23	6.0000% FNMA 15 YEAR
91MOESO	MBS	FNMA/FHLMC FIX	N00990972	83,246.00	85,680.95	1-Sep-23	6.0000% FNMA 15 YEAR
91MOESO	MBS	FNMA/FHLMC FIX	N00990989	83,826.00	86,277.91	1-Sep-23	6.0000% FNMA 15 YEAR
91MOESO	MBS	FNMA/FHLMC FIX	N00991178	641,473.00	660,236.09	1-Oct-23	6.0000% FNMA 15 YEAR

35,756,059,889.00 28,490,469,091.33

OTHERS  
OTHERS

MONEY ONLY  
MONEY ONLY

1-Jan-00  
1-Jan-00

AGY SECURED CASH FOR CARRY  
AGY SECURED CASH FOR CARRY



OTHERS	MONEY ONLY	1-Jan-00	AGY SECURED CASH FOR CARRY
OTHERS	MONEY ONLY	1-Jan-00	AGY SECURED CASH FOR CARRY
OTHERS	MONEY ONLY	1-Jan-00	AGY SECURED CASH FOR CARRY
OTHERS	MONEY ONLY	1-Jan-00	AGY SECURED CASH FOR CARRY
OTHERS	MONEY ONLY	1-Jan-00	SPECIFIED CORPORATES
OTHERS	MONEY ONLY	1-Jan-00	SPECIFIED CORPORATES
OTHERS	MONEY ONLY	1-Jan-00	SPECIFIED CORPORATES
OTHERS	MONEY ONLY	1-Jan-00	SPECIFIED CORPORATES

Deal	Security Number	long_description	lb_rating	sandp_rating	Par Value	Market Value
MOP	374593AN1	GIANTS STADIUM LLC AUC28	BBB-mm	[NULL]	118,525,000	118,525,074
MOP	374593AM3	GIANTS STADIUM LLC AUC28	BBB-mm	[NULL]	118,400,000	118,401,251
MOP	374593AL5	GIANTS STADIUM LLC AUC28	BBB-mm	[NULL]	118,400,000	118,401,756
MOP	345370CF5	FORD MOTOR CO	OTH	CCC	148,933,000	100,902,108
MOP	71419WAG0	PERMANENT FINANCING PLC FRN 20320910 SERIES# 8	AAA	AAA	85,000,000	822,905
MOP	656533AA4	NORSKE SKOGINDUSTRIER ASA 7.625% 20111015 SERIES# 144A	B	BB-	62,346,775	662,605
MOP	962166BP8	WEYERHAEUSER CO MAKE WHOLE CALL	BBB	BBB	57,485,000	57,835,049
MOP	374593AP6	GIANTS STADIUM LLC AUC28	AAA	AAA	53,000,000	53,000,330
MOP	590188W46	MERRILL LYNCH & CO INC	A	A	57,096,000	52,912,576
MOP	749191AA0	RAA CREDIT LINKED TR 2003-A 90 DAY AUCTION	BBB+mm	BBB+	50,000,000	500,000
MOP	629568AN6	NABORS INDUSTRIES INC	BBB+mm	BBB+	50,000,000	464,375
MOP	413627AY6	HARRAH'S OPERATING CO INC	OTH	B+	76,893,000	43,060,080
MOP	893830AW9	TRANSOCEAN INC CNVBND#C 1.5 %15Dec37	BBB	BBB+	42,975,000	41,767,367
MOP	222372AP9	COUNTRYWIDE FINANCIAL CORP	Amm	AA	32,503,000	30,552,995
MOP	667748AM9	NORTHWEST PIPELINE CORP MAKE WHOLE CALL	BBBmm	BBB-	28,880,000	299,252
MOP	165167BZ9	CHESAPEAKE ENERGY CORP	BBmm	BB	24,335,000	27,036,820
MOP	629568AP1	NABORS INDS INC GTD SR EXCHANGEABLE NT CONV R/MD .94 05/15/2011	BBB+mj	BBB+	28,694,875	27,016,006
MOP	88164RAB3	TEVA PHARMACEUTICAL FIN II LLC CONV SR DEB TRANCHE B R/MD .25 02/01/2024	BBB+mj	BBB+	19,105,000	25,309,221
MOP	80927GAH9	SCOTIA PACIFIC CO LLC	OTH	D	37,970,000	24,680,500
MOP	893830AU3	TRANSOCEAN INC CNVBND#A 1.625%15Dec37	BBB	BBB+	24,550,000	24,248,095
MOP	02378JAT5	AMERICAN AIRLINE INC SERIES 2001-1 CLASS B R/MD 7.377 11/23/2020	OTH	CCC+	45,695,000	24,229,224
MOP	918436AD8	VWR FUNDING INC	OTH	B-	26,000,000	232,700
MOP	38741YCP2	GRANITE MASTER ISSUER PLC FRN 20541220 SERIES# 3	BBB	BBB	30,000,000	229,410
MOP	283695AZ7	EL PASO NATURAL GAS-CORP BOND	BBB-mm	BB	19,963,000	219,240
MOP	83001PAJ8	SIX FLAGS INC CONV SENIOR NOTE R/MD 4.50 05/15/2015	OTH	CCC-	49,175,000	21,152,872
MOP	090613AE0	BIOMET INC 11.625% 20171015	OTH	B-	20,648,000	21,071,228
MOP	239427AG2	DAWSON RIDGE MET DIST #1 COLO 0-CPN C/I 6.65%-REF -A- ETM R/MD0000 10/01/202	AAAmj	NR	20,010,000	20,010,000
MOP	764595AA2	RICHMOND CNTY GA DEV AUTH REV R/MD0000 12/01/2021	AAAmj	[NULL]	20,000,000	20,000,000
MOP	35687MAK3	FREESCALE SEMICONDUCTOR INC	Bmm	B-	29,250,000	19,604,469
MOP	20774UPP4	CONNECTICUT ST HEALTH & EDL FAEDL FACS AUTH REV BDS Z-1 R/MD 5.00 07/01/21	AAA	AAA	20,000,000	195,518
MOP	00386SAE2	***ABU DHABI NATL ENERGY CO PJSR NOTES 144A R/MD 6.60 08/01/2013	A	AA-	19,000,000	193,621
MOP	879273AM2	TELECOM ARGENTINA SA STEPPED CPN 10.000% 20111015 SERIES# B	Bmm	B+	19,000,000	188,258
MOP	151169AC3	CELLU TISSUE HOLDINGS INC	B	B	20,408,000	187,754
MOP	60877UAJ6	MOMENTIVE PERFORMANCE MATLS TGG SR 10.125%14 R/MD 10.125 12/01/2014	B-	B	21,005,000	18,536,913
MOP	798111AU4	SAN JOAQUIN HILLS CALIF TRANSN0-CPN C/A 7.75% CORRIDOR	AAA	AAA	18,255,000	18,255,000
MOP	165167CB1	CHESAPEAKE ENERGY CORP	BBmm	BB	22,183,000	17,425,856
MOP	983024AF7	WYETH MAKE WHOLE CALL	BBB+	A+	16,730,000	17,013,563
MOP	681904AL2	OMNICARE INC CNVBND#OCR 3.25 %15Dec35	B-	B+	25,318,000	16,775,324
MOP	131243AE7	***CALD SERIES 2007-A CLASS C R/MD 5.03625 01/21/2021	NR	[NULL]	20,000,000	160,304
MOP	031162AQ3	AMGEN INC SR CV 0.375%13 R/MD .375 02/01/2013	BBB+	A+	17,173,000	16,003,261
MOP	009037AM4	AINSWORTH LUMBER CO LTD	OTH	CC	20,365,125	15,276,955
MOP	233835AW7	DAIMLER FINANCE NORTH AMERICA	BBB+	A-	15,273,000	152,135
MOP	026874BR7	AMERICAN INTERNATIONAL GROUP I	BBB+mm	BBB	24,930,000	14,964,737
MOP	89354FAE1	TRANSCAPITALINVEST LTD FOR OJSC AK TRANS 8.700% 20180807 SERIES# 144A	OTH	BBB+	14,390,000	147,490
MOP	345397ST1	FORD MOTOR CREDIT CO R/MD 7.875 06/15/2010	B-	B-	17,329,000	14,386,633
MOP	105756BM1	BRAZILIAN GOVERNMENT INTERNATMAKE WHOLE CALL	BBB-mm	BBB-	15,000,000	141,750
MOP	92857WAE0	***VODAFONE GROUP PLC R/MD 4.625 07/15/2018	BBB+	A-	16,860,000	14,125,209
MOP	247367AT2	DELTA AIRLINES-CORP BOND	BBB-mm	BBB-	15,327,600	141,014
MOP	02378JAU2	AMERICAN AIRLINES INC	OTH	CCC+	29,145,000	152,536
MOP	24422EQV4	JOHN DEERE CAPITAL CORP	Amj	A	14,000,000	13,811,331

MOP	268789AB0	E.ON INTERNATIONAL FINANCE BV MAKE WHOLE CALL	A	A	14,000,000	137,538
MOP	466090AA5	JA SOLAR HOLDINGS CO CONV BOND 4.5 %15May13	NR	[NULL]	18,222,500	13,709,880
MOP	530715AJ0	LIBERTY MEDIA LLC	BB	BB+	18,000,000	136,843
MOP	205862AM7	COMVERSE TECHNOLOGY INC	Bmj	B+	15,000,000	13,650,000
MOP	76009NAE0	RENT-A-CENTER INC/TX	B	B+	13,700,000	13,391,750
MOP	136375BR2	CANADIAN NATL RY CO R/MD 5.55 05/15/2018	BBB+	A-	13,630,000	133,741
MOP	458204AD6	INTELSAT BERMUDA LTD STEPPED CPN 11.250% 20170204 SERIES# 144A	OTH	CCC+	15,000,000	133,500
MOP	88164RAA5	***TEVA PHARMACEUTICAL FIN II CONV SR DEB TRANCHE A R/MD .50 02/01/2024	BBB+bmj	BBB+	10,586,000	12,975,648
MOP	87089AAA6	SWISS RE CAPITAL I LP VARIABLE RATE BOND PERP SERIES# 144A	A	A	15,501,322	12,622,446
MOP	649902MA8	NEW YORK ST DORM AUTH ST PERS ST PER INCOME TAX REV BD 2007AR/MD 5.00 03/	AAAAmj	AAA	12,636,790	12,480,543
MOP	46612JAD3	JDS UNIPHASE CORP	NR	NR	17,200,000	123,840
MOP	806605AH4	SCHERING-PLOUGH CORP MAKE WHOLE CALL	BBB+	A-	12,931,696	12,041,018
MOP	90264RAB8	UCI HOLDCO INC FRN 20131215	OTHmj	[NULL]	17,832,913	11,948,052
MOP	222372AN4	COUNTRYWIDE FINANCIA CONV BOND FRN 15Apr37	AA	AA	12,000,000	11,790,000
MOP	87600TAA5	TANZANITE 2005-2 TR SR SEC2 NT FLTG RATE R/MD 3.53563 10/03/2010	NR	[NULL]	10,000,000	11,771,020
MOP	420122AF0	HAWKER BEECHCRAFT ACQUISITION	B-	B-	12,255,000	11,616,688
MOP	655664AL4	NORDSTROM INC SR NOTE R/MD 7.00 01/15/2038	BBB+	A-	12,868,921	11,402,488
MOP	715638AS1	PERUVIAN GOVERNMENT INTERNATIONAL BOND 7.350% 20250721	BBB-mm	BBB-	10,500,000	113,138
MOP	00868PAA3	AHOLD LEASE USA INC SINKABLE	BBB-	BBB-	10,000,000	112,000
MOP	00254EAF9	SVENSK EXPORTKREDIT AB	AA	AA+	10,750,000	110,642
MOP	92342YAA7	VERIFONE HLDGS INC SR NT CONV 144A 1.375% DUE 6/15/2012 R/MD 2.1NR	NR	[NULL]	15,648,000	10,954,468
MOP	478271FE4	JOHNSON CITY TENN HEALTH & EDLFACS BRD ESCROWED-SER 2000 B-RFDG & IMPT-JOH	AAmj	AA	10,830,000	10,831,584
MOP	53219LAG4	LIFEPOINT HOSPITALS INC	B	B	13,043,000	10,695,660
MOP	17453BAJ0	CITIZENS COMMUNICATIONS CO MAKE WHOLE CALL	BB	BB	12,725,000	10,626,457
MOP	008685AC3	AHOLD FINANCE USA INC MAKE WHOLE CALL	BBB-mm	BB+	10,050,000	10,592,585
MOP	451055AB3	ICONIX BRAND GROUP INC SR SUB NT CONV R/MD 1.875 06/30/2012	B-	B	14,985,000	10,490,117
MOP	775371AU1	ROHM & HAAS CO-CORP BD	BBB+mm	BBB	10,000,000	10,403,984
MOP	029169AA7	AMERICAN REAL ESTATE PARTNERS L P SR NT CONV 144A R/MD 4.00 08/15/2013	NR	[NULL]	20,650,000	10,340,278
MOP	20029PAM1	COMCAST CABLE COMMUNICATION	BBB+mm	BBB+	10,000,000	102,256
MOP	00184AAB1	AOL TIME WARNER INC CORP-BOND	BBB	BBB+	10,000,000	102,183
MOP	222372AM6	COUNTRYWIDE FINANCIAL CORP	AA	AA	10,740,740	10,203,761
MOP	25156PAD5	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B 9.250% 20320601	BBB+	BBB+	10,000,000	10,131,197
MOP	80004CAC5	SANDISK CORP SR NT CONV R/MD 1.00 05/15/2013	Bmj	B+	12,544,000	10,035,632
MOP	002819AB6	ABBOTT LABORATORIES 5.600% 20171130	A	AA	10,000,000	10,014,370
MOP	718172AA7	PHILIP MORRIS INTERNATIONAL IN	A	A	10,394,000	10,004,113
MOP	239427AH0	DAWSON RIDGE MET DIST #1 COLO 0-CPN C/I 6.65%-REF -B- ETM R/MD0000 10/01/202	AAAmj	NR	10,000,000	10,000,000
MOP	204912AQ2	CA INC CONV BOND 1.625%15Dec09	BB	BB+	8,671,000	9,965,775
MOP	105756AJ9	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 14.500% 20091015	BBB-mm	BBB-	8,975,000	98,725
MOP	749121BY4	QWEST COMMUNICATIONS INTERNATI	B	B+	11,444,000	9,843,220
MOP	102175AB2	BOWATER CANADA	OTH	CCC+	17,517,000	9,814,317
MOP	046353AB4	ASTRAZENECA PLC 5.900% 20170915	A	AA-	9,580,000	97,768
MOP	019736AA5	ALLISON TRANSMISSION INC SR NT 144A R/MD 11.00 11/01/2015	OTH	B-	10,999,000	98,716
MOP	40255QAE0	GULF STREAM COMPASS CLO LTD FRN 20191028 SERIES# 1A 144A	AA	AA	12,000,000	97,309
MOP	071707AN3	BAUSCH & LOMB INC	OTH	B	9,552,000	98,386
MOP	233835AQ0	DAIMLERCHRYSLER NA HLDG CORP BOND	BBB+	A-	9,441,000	95,932
MOP	013817AP6	ALCOA INC MAKE WHOLE CALL	BBB+mm	[NULL]	10,677,000	95,537
MOP	92928QAA6	WEA FINANCE LLC / WCI FINANCE MAKE WHOLE CALL	BBB+	A-	10,000,000	96,441
MOP	269279AB1	EXCO RESOURCES INC	OTH	B-	9,745,000	9,259,006
MOP	806605AJ0	SCHERING-PLOUGH CORP MAKE WHOLE CALL	BBB+	A-	9,474,409	9,235,318
MOP	06739GAD1	BARCLAYS BANK PLC VARIABLE RATE BOND PERP SERIES# 144A	A	A+	11,706,000	9,219,927
MOP	962166BR4	WEYERHAEUSER CO MAKE WHOLE CALL	BBB	BBB	9,932,000	9,118,271

MOP	7481F1AD8	QUEBECOR WORLD CAPITAL CORP MAKE WHOLE CALL				NR	NR	27,200,000	8,976,000
MOP	221643AB5	COTT BEVERAGES USA INC				OTH	CCC	12,795,000	8,959,173
MOP	656531AJ9	***NORSK HYDRO A S DEBS	R/MD	7.15	01/15/2029	A	AA-	7,925,000	89,225
MOP	025816AQ2	AMERICAN EXPRESS CO				A	A+	9,850,000	8,766,316
MOP	98385XAM8	XTO ENERGY INC MAKE WHOLE CALL				BBB	BBB	9,500,000	8,752,629
MOP	13645RAF1	***CANADIAN PAC RY CO NEW NT	R/MD	5.95	05/15/2037	BBB-	BBB	10,530,000	85,251
MOP	78442FEH7	SLM CORP MEDIUM TERM NTS	R/MD	8.45	06/15/2018	BBBmm	BBB-	10,000,000	86,317
MOP	92343VAJ3	VERIZON COMMUNICATIONS INC MAKE WHOLE CALL				Amm	A	8,900,000	8,504,875
MOP	893830AV1	TRANSOCEAN INC				BBB	BBB+	8,684,000	8,486,345
MOP	022069AG3	***ALTOS HORNOS DE MEXICO SERIES B	R/MD	11.875	04/30/2049	OTHmj	NR	16,859,487	84,508
MOP	455780AY2	REPUBLIC OF INDONESIA				B	BB-	8,300,000	8,446,233
MOP	48880LAA5	KENDLE INTL INC SR NT CONV	R/MD	3.375	07/15/2012	Bmj	B	6,974,000	84,037
MOP	126349AB5	CSG SYS INTL INC CONV CONTINGENT DEBT CODES SR SUB NT				R/MD Bmj	NR	9,347,445	8,222,062
MOP	210805DK0	CONTINENTAL AIRLS PASS THRU TRS SER 2001-1 PASSTHRU CTF CL-B SINKABLE				BB	BB	10,000,000	79,884
MOP	71645WAM3	PETROBAS INTL FIN CO SR NT	R/MD	5.875	03/01/2018	BBB	BBB	8,757,000	79,683
MOP	907818DA3	UNION PACIFIC CORP MAKE WHOLE CALL				BBB	BBB	8,344,000	7,902,440
MOP	268648AK8	EMC CORP/MASSACHUSETTS				BBB+mj	A-	7,738,000	7,897,577
MOP	78572MAA3	SABMILLER PLC MAKE WHOLE CALL				BBB+	BBB+	8,588,000	78,896
MOP	190358AE1	COAST INVESTMENT GRADE FRN 20151017 SERIES# 1A 144A				Bmj	NR	11,000,000	77,000
MOP	886706AA8	TIG CAP TRUST I CAP SECS 144A	R/MD	8.597	01/15/2027	B	B+	8,811,000	76,656
MOP	161175AA2	CHARTER COMMUNICATIONS OPERATIMAKE WHOLE CALL				B-	B-	8,290,000	7,546,461
MOP	21079QAA2	CONTINENTAL AIRLS PASS THRU TR2007-1C	R/MD	7.339	04/19/2014	B	B+	10,000,000	75,000
MOP	952355AF2	WEST CORP				OTH	B-	9,606,000	76,368
MOP	500631AD8	KOREA ELEC PWR-CORP BD				A	A	6,750,000	73,793
MOP	502161AJ1	LSI CORP CONV BOND 4 %15May10				BBmj	BB	7,632,278	7,366,200
MOP	032346AF5	AMYLIN PHARMACEUTICALS INC CONV	R/MD	3.00	06/15/2014	NR	[NULL]	10,000,000	7,350,783
MOP	026874BU0	AMERICAN INTERNATIONAL GROUP I				BBB+	A-	18,175,000	72,700
MOP	256664AA1	DOLLAR FINANCIAL CORP SR NT CONV 144A	R/MD	2.875	06/30/2027	NR	[NULL]	10,000,000	71,250
MOP	225448AB5	CREDIT SUISSE GUERNSEY LTD FRN PERP SERIES# 1				A	A	9,318,000	70,202
MOP	477143AC5	JETBLUE AIRWAYS CORP				OTH	CCC	9,835,000	6,982,891
MOP	98375NAA8	XM SATELLITE RADIO HOLDING SENIOR NOTES 144A	R/MD	13.00	08/01/2014	OTH	CCC	9,675,000	6,677,462
MOP	436440AA9	HOLOGIC INC 2.0% CVT SENIOR NOTES	R/MD	2.00	12/15/2037	Bmj	B+	8,790,000	6,548,550
MOP	91754RLP0	UTAH ST BRD REGENTS VAR BDS 200 6B L/C DEPFA	R/MD	9.00	08/01/2031	OTH	A-1	6,400,000	64,000
MOP	039483AW2	ARCHER DANIELS MIDLAND CO SR NT CONV	R/MD	.875	02/15/2014	Amj	A	7,617,000	6,350,737
MOP	62913FAJ1	NII HLDGS INC NT CONV	R/MD	3.125	06/15/2012	NR	[NULL]	8,340,000	6,343,417
MOP	74927FAA9	RBS CAPITAL TRUST IV FRN PERP				A	A	9,950,000	6,319,056
MOP	81751XAA6	SUNSET PARK CDO LTD FRN 20100320 SERIES# 144A				AAAAmj	AAA	10,000,000	63,000
MOP	832248AR9	SMITHFIELD FOODS INC				Bmj	BB-	5,680,000	6,287,498
MOP	92769LAA9	VIRGIN MEDIA INC SR NT CONV 144A	R/MD	6.50	11/15/2016	B-mj	B-	8,505,000	6,179,106
MOP	980888AB7	WOOLWORTHS LTD 5.250% 20111115 SERIES# 144A				BBB+	A-	6,060,000	61,564
MOP	018804AN4	ALLIANT TECHSYSTEMS INC SR SUB NT CONV	R/MD	2.75	09/15/2011	B	BB-	5,000,000	60,563
MOP	656531AG5	***NORSK HYDRO A/S NTS DEBS	R/MD	6.80	01/15/2028	A	AA-	5,410,000	59,181
MOP	549463AH0	LUCENT TECHNOLOGIES INC SR DEB CONV SER B	R/MD	2.875	06/15/2025	B	BB-	8,104,000	5,835,488
MOP	222372AL8	COUNTRYWIDE FINANCIAL CORP				AA	AA	6,000,000	58,200
MOP	02364WAF2	AMERICA MOVIL SAB DE CV 5.500% 20140301				BBB+	BBB+	5,875,000	57,210
MOP	377372AD9	GLAXOSMITHKLINE CAPITAL PLC 5.650% 20180515				A	A+	5,690,000	57,082
MOP	845437BJ0	SOUTHWESTERN ELEC PWR CO 1ST MTG	R/MD	5.875	03/01/2018	BBB	BBB	6,000,000	5,645,339
MOP	14055XAG7	CAPITALSOURCE INC SR SUB CONV NT	R/MD	7.25	07/15/2037	BBmj	BB+	9,019,000	55,016
MOP	06739FEY3	***BARCLAYS BK PLC 144A PERPETUAL	R/MD	5.926	12/29/2049	A	A+	7,840,000	5,494,814
MOP	853763AA8	STANDARD PACIFIC CORP CVT SENIOR SUB NOTES	R/MD	6.00	10/01/2012	OTH	CCC	7,500,000	5,439,600
MOP	577729AE6	MAXTOR CORP SR NT CONV	R/MD	2.375	08/15/2012	BBmj	BB+	5,853,191	5,297,269

MOP	91324PAM4	UNITEDHEALTH GROUP INC	MAKE WHOLE CALL				BBB+	A-	5,772,000	5,233,178
MOP	14912L2Y6	CATERPILLAR FINL SVCS CORP	MEDIUM TERM NTS	R/MD 5.50	03/15/2016		A	A	5,197,391	5,171,915
MOP	013817AR2	ALCOA INC	NOTES	R/MD 6.00	07/15/2013		BBB+	BBB+	5,085,000	51,506
MOP	92343EAC6	VERISIGN INC	JR SUB CONV DEB 144A	R/MD 3.25	08/15/2037		NR	[NULL]	4,089,000	5,111,376
MOP	410768AE5	HANOVER COMPRESSOR CO	CONV SENIOR NOTE	R/MD 4.75	01/15/2014		B	BB	5,000,000	50,750
MOP	656568AC6	NORTEL NETWORKS CORP CNVBND#144A 1.75 %15Apr12					B-	B-	8,600,000	50,310
MOP	02744MAA6	AMERICAN MED SYS HLDGS INC	SR SUB NT CONV	R/MD 3.25	07/01/2036		B-	B	4,800,000	49,440
MOP	170032AT3	CHIUQUITA BRANDS INTL INC	CONVERTIBLE SENIOR NOTES CQB	R/MD 4.25	08/15/20	OTHmj		CCC+	5,280,000	49,236
MOP	02364WAJ4	AMERICA MOVIL S A DE C V	SENIOR NOTE	R/MD 6.375	03/01/2035		BBB+	BBB+	5,425,000	49,061
MOP	53219LAH2	LIFEPOINT HOSPITALS INC	CVT NOTES	R/MD 3.50	05/15/2014		Bmj	B	5,415,000	4,792,928
MOP	46507NAA8	THE ISRAEL ELECTRIC CORPORATION	MAKE WHOLE CALL				BBB+mj	BBB+	4,723,000	47,888
MOP	20030NAV3	COMCAST CORP	MAKE WHOLE CALL				BBB+mm	BBB+	5,000,000	47,090
MOP	694756AA5	PACIFIC PILOT FUNDING	BLIB3+75BPS				A	AA	5,000,000	47,000
MOP	585055AL0	MEDTRONIC INC					A	AA-	4,527,000	46,854
MOP	767201AC0	RIO TINTO FINANCE USA LTD 6.500% 20180715					BBB+	BBB+	4,700,000	46,569
MOP	126667AF1	CV THERAPEUTICS INC	CONV SENIOR SUB NOTE	R/MD 2.75	05/16/2012		NR	[NULL]	5,373,639	4,601,683
MOP	535678AD8	LINEAR TECHNOLOGY CORP	SR NT CONV	R/MD 3.125	05/01/2027		NR	[NULL]	4,775,000	4,595,938
MOP	717125AC2	PHARMACEUTICAL RES INC	CONV SR SUB NOTE	R/MD 2.875	09/30/2010		NR	[NULL]	4,982,155	4,422,335
MOP	931142AH6	WAL-MART STORES SECDC-C-REG- P/C 06/29/08 @ 100		R/MD 8.875	06/29/2011		AA	AA	4,418,000	4,418,871
MOP	33938EAL1	***FLEXTRONICS INTERNATIONAL LTD	CONV SUB NOTE	R/MD 1.00	08/01/2010		B	BB-	4,744,000	4,350,406
MOP	62983PAA3	NAKILAT INC 6.067% 20331231 SERIES# 144A					A	A+	5,000,000	43,022
MOP	127914AB5	CAL DIVE INTL INC	SR NT CONV	R/MD 3.25	12/15/2025		NR	NR	3,910,000	4,248,742
MOP	00763MAG3	ADVANCED MED OPTICS INC	CONV SENIOR SUB NOTE	R/MD 2.50	07/15/2024		OTH	B-	4,544,030	4,172,258
MOP	153443AD8	CENTRAL EUROPEAN MEDIA	ENTERPRISES LTD SR CONV NTS 144A			R/MI	BBmj	BB	4,578,814	4,152,453
MOP	74732WAA7	QIMONDA FINANCE LLC CNVBND#ADS 6.75 %22Mar13					NR	[NULL]	6,308,700	41,164
MOP	268648AM4	EMC CORP/MASSACHUSETTS					BBB+mj	A-	4,053,000	4,115,507
MOP	345550AH0	FOREST CITY ENTERPRISES INC	PUTTABLE EQUITY LINKED SR NT CONV			R/B		BB-	5,334,000	41,034
MOP	704549AG9	***PEABODY ENERGY CORPORATION	CONVERTIBLE JUNIOR SUB DEBTS	R/MD 4.75	12	B		B+	3,896,000	4,085,930
MOP	829226AW9	SINCLAIR BROADCAST GROUP INC	SR NT CONV	R/MD 3.00	05/15/2027		Bmj	B	4,600,000	40,825
MOP	368682AG5	GENCORP INC	CONTINGENT SUB NT CONV 144A	R/MD 4.00	01/16/2024		OTH	B-	4,600,000	40,768
MOP	867762AA4	SUNSET PK CDO LTD / SUNSET PK CDO LLC NT CL A FLTG RATE 144A				R/MD	AAAmj	AAA	5,000,000	40,500
MOP	42210PAB8	HEADWATERS INC					Bmj	B	4,700,000	40,009
MOP	26884AAV5	ERP OPERATING LP					BBB+mm	BBB+	4,257,549	39,667
MOP	22238HAG5	COUNTRYWIDE FINANCIAL CORP					AA	AA	4,300,000	39,345
MOP	377372AE7	GLAXOSMITHKLINE CAPITAL PLC 6.375% 20380515					A	A+	3,900,000	38,930
MOP	369300AK4	GENERAL CABLE CORP					B	B+	4,910,000	3,795,886
MOP	549463AG2	LUCENT TECHNOLOGIES INC	SR DEB CONV SER A	R/MD 2.875	06/15/2023		B	BB-	4,253,000	3,785,872
MOP	22303QAG5	COVIDIEN INTERNATIONAL FINANCE SA 6.000% 20171015					BBB+	A-	3,602,000	3,670,529
MOP	836205AL8	SOUTH AFRICA GOVERNMENT INTERNATIONAL BO 5.875% 20220530					BBB+	BBB+	4,100,000	36,508
MOP	339099AD5	FLEETWOOD ENTERPRISES INC	CONV SR SUB DEB	R/MD 5.00	12/15/2023		OTH	C	3,864,000	36,467
MOP	356449AC2	FREEDOM PARK CDO LTD					AAAmj	AAA	5,000,000	36,000
MOP	92924SAB4	WEA FINANCE LLC / WCI FINANCE LLC 5.700% 20161001 SERIES# 144A					BBB+	A-	4,025,000	35,815
MOP	126667AG9	CV THERAPEUTICS INC	CONV SR SUB NOTE	R/MD 3.25	08/16/2013		NR	[NULL]	4,888,000	3,574,496
MOP	500255AQ7	KOHL'S CORP	MAKE WHOLE CALL				BBB+	BBB+	4,110,809	3,544,406
MOP	667294BE1	NORTHWEST AIRLS PASS THRU TRS SERIES 2007-1 CLASS A		R/MD 7.027	05/01/202		BBB+	BBB+	4,539,000	3,541,643
MOP	500769CU6	KFW INTERNATIONAL FINANCE 4.500% 20180716					AAA	AAA	3,400,000	35,377
MOP	628530AG2	MYLAN LABS INC	SR NT CONV	R/MD 1.25	03/15/2012		Bmj	B+	4,446,874	35,019
MOP	601073AD1	MILLIPORE CORP	SR NT CONV	R/MD 3.75	06/01/2026		Bmj	BB-	3,500,000	3,465,394
MOP	00206RAN2	AT&T INC					A	A	3,844,000	3,463,590
MOP	871503AD0	SYMANTEC CORP					NR	[NULL]	3,073,000	3,443,818
MOP	91911TAE3	VALE OVERSEAS LTD 8.250% 20340117					BBB	BBB+	3,340,000	34,339

MOP	24422EQR3	JOHN DEERE CAPITAL CORP				A	A	3,536,000	3,413,827
MOP	270321AA0	EARTHLINK INC				NR	[NULL]	3,209,000	34,056
MOP	151191AH6	CELULOSA ARAUCO Y CONSTITUCION SA 8.625% 20100815				BBB	BBB+	3,150,000	34,032
MOP	760759AC4	REPUBLIC SERVICES-CORP BOND				BBB+	BBB+	3,305,000	3,396,278
MOP	92909MAB6	VTB CAPITAL SA 6.250% 20350630 SERIES# 144A				BBB+	BBB+	4,628,000	33,784
MOP	98372PAJ7	XL CAP LTD	PREF ORD SHS	R/MD 6.50	12/29/2049	BBB-	BBB	6,090,000	3,351,193
MOP	929043AE7	VORNADO REALTY LP				BBB	BBB	3,565,000	3,344,201
MOP	369604103	GENERAL ELECTRIC CO				Amj	A+	14,132,482	330,558,754
MOP	28264QE26	EKSPORTFINANS A/S 0.000% 20101130 SERIES# BSKT MTN				AA	AA+	3,500,000	3,304,700
MOP	00388WAA9	ABU DHABI NATIONAL ENERGY CO				A	AA-	3,340,000	32,958
MOP	52729NBF6	LEVEL 3 COMMUNICATIONS 5.25% 12/15/11 CV				NR	[NULL]	3,675,000	32,662
MOP	911312AJ5	UNITED PARCEL SERVICE INC				A	AA-	3,250,000	3,158,461
MOP	745235B83	PUERTO RICO PUBLIC BUILDINGS AUTHORITY SERIES 2007-M-3	R/MD 10.00	07/01/20	OTH	A	A-1+	3,100,000	31,000
MOP	755111BL4	RAYTHEON CO	MAKE WHOLE CALL			BBB+	A-	3,000,000	3,084,020
MOP	338032AX3	FISHER SCIENTIFIC INTL INC	SR SUB NT CONV	R/MD 3.25	03/01/2024	BBB-	BBB	2,101,000	3,072,713
MOP	723787AH0	PIONEER NATURAL RESOURCES COMPANY CVT SNR NOTES	R/MD 2.875	01/15/2	BBmj	B	BB+	2,750,000	30,697
MOP	207410AD3	CONMED CORP				B	B	3,000,000	30,600
MOP	52078PAB8	LAWSON SOFTWARE INC	SENIOR CONVERTIBLE NOTES 144A	R/MD 2.50	04/15/20	NR	[NULL]	3,500,000	29,925
MOP	68389XAE5	ORACLE CORP	MAKE WHOLE CALL			A	A	3,025,000	2,981,046
MOP	70645KBM0	PEMEX PROJ FDG MASTER TR	MEDIUM TERM NTS	R/MD 6.625	06/15/2038	BBB+	BBB+	3,245,000	29,662
MOP	20030NAU5	COMCAST CORP	MAKE WHOLE CALL			BBB+mm	BBB+	2,992,000	2,925,250
MOP	879403AS2	TELEFONOS DE MEXICO SAB DE CV 5.500% 20150127				BBB+	BBB+	3,024,000	29,209
MOP	075811AC3	BECKMAN COULTER INC	144A CONVERTIBLE SENIOR NOTES	R/MD 2.50	12/15/20	BBB-	BBB	2,650,000	2,897,418
MOP	05567LTW7	BNP PARIBAS 0.000% 20100429 SERIES# BSKT MTN				AA	AA	3,020,000	2,869,604
MOP	743410AP7	PROLOGIS CNVBND#144A 2.25 %01Apr37				BBB+mj	BBB+	3,540,000	28,276
MOP	949746MZ1	WELLS FARGO & CO				AA	AA+	2,835,000	2,823,701
MOP	683234WC8	ONTARIO PROV CDA	R/MD 3.625	10/21/2009		AA	AA	2,743,000	27,682
MOP	00826TAG3	AFFYMETRIX INC	SR NT CONV	R/MD 3.50	01/15/2038	NR	NR	3,900,000	2,749,743
MOP	985577AA3	YELLOW ROADWAY CORP	CONV CONTINGENT SR NT	R/MD 5.00	08/08/2023	B	B+	3,320,000	2,739,189
MOP	78388JAK2	SBA COMMUNICATIONS CORPORATION144A CNVT SENIOR NOTES 1.875% R/MD 1.875				NR	[NULL]	3,200,000	2,722,381
MOP	205363AJ3	COMPUTER SCIENCES CORP	MAKE WHOLE CALL			BBB+	A-	2,648,000	2,717,437
MOP	706451BG5	PEMEX PROJECT FUNDING MASTER TMAKE WHOLE CALL				BBB+	BBB+	2,912,000	27,019
MOP	500769CR3	KFW INTERNATIONAL FINANCE				AAA	AAA	2,620,000	26,817
MOP	03060RAR2	AMERICREDIT CORP	SR NT CONV	R/MD 2.125	09/15/2013	Bmj	B+	4,600,000	26,795
MOP	050732AB2	AUDIODOCODES LTD CONV BOND FRN 09Nov24				NR	[NULL]	2,805,000	26,648
MOP	95082PAG0	WESCO INTL INC SR DB CV 1.75%26	R/MD 1.75	11/15/2026		Bmj	B	3,170,000	2,599,591
MOP	101119AC9	BOSTON PRIVATE FINL HLDGS INC SR NT CONV	R/MD 3.00	07/15/2027		NR	[NULL]	2,800,000	25,900
MOP	628530AH0	MYLAN INC	NT CONV	R/MD 3.75	09/15/2015	NR	NR	2,500,000	2,565,610
MOP	251591AS2	DEVELOPERS DIVERSIFIED RLTY COSR NT CV 3%12	R/MD 3.00	03/15/2012		BBBmj	BBB	3,000,000	25,500
MOP	000886AB7	ADC TELECOMM- B ADCT	BLIB6 37.5			NR	[NULL]	3,536,000	2,541,230
MOP	98584BAA1	YINGLI GREEN ENERGY HLDG CO	LTD SR NT CONV	R/MD0000	12/15/2012	NR	NR	3,000,000	24,975
MOP	48248AAA6	KKR FINL HLDGS LLC	GTD SR NT CONV 144A	R/MD 7.00	07/15/2012	NR	[NULL]	3,100,000	24,141
MOP	453258AP0	INCO LTD	R/MD 7.20	09/15/2032		BBB	BBB+	2,500,000	23,983
MOP	25243YAL3	DIAGEO CAPITAL PLC	MAKE WHOLE CALL			BBB+	A-	2,330,000	23,856
MOP	95082PAE5	WESCO INTERNATIONAL INC				B	B	2,343,000	2,381,337
MOP	39153LAB2	GREATBATCH INC				NR	[NULL]	2,675,000	23,741
MOP	20035AAA2	COMED FINANCING III	MAKE WHOLE CALL			BB	BB	3,500,000	2,371,083
MOP	007903AL1	ADVANCED MICRO DEVICES INC	SR NT CONV	R/MD 6.00	05/01/2015	Bmj	B	4,814,000	2,359,967
MOP	06739HAA5	BARCLAYS BANK PLC VARIABLE RATE BOND PERP SERIES# 144A				A	A+e	2,774,000	2,322,136
MOP	144577AA1	CARRIZO OIL & GAS INC	SR NT CONV	R/MD 4.375	06/01/2028	NR	[NULL]	3,000,000	23,175
MOP	458140100	INTEL CORP				Bmj	B+	12,207,964	226,457,732

MOP	36962G2C7	GENERAL ELEC CAP CORP	MEDIUM TERM NTS	R/RMD	5.20	02/01/2011	AAA	AAA	2,355,000	2,264,601
MOP	243586AB0	DECODE GENETICS INC	CONV SR NT	R/RMD	3.50	04/15/2011	NR	[NULL]	22,565,000	2,259,878
MOP	46126PAD8	INVERNESS MED INNOVATIONS INC	CONV	R/RMD	3.00	05/15/2016	B-mj	B-	2,500,000	2,250,258
MOP	910197AM4	UDR INC					NR	[NULL]	2,500,000	2,233,085
MOP	496902AB3	KINROSS GOLD CORP	SR NT CONV 144A	R/RMD	1.75	03/15/2028	NR	[NULL]	2,550,000	22,185
MOP	78462F103	***SPDR TRUST	UNITS SER 1 MEXICAN LISTED				NR	[NULL]	1,845,336	221,416,331
MOP	74347R628	PROSHARES TRUST	ULTRASHORT FINANCIALS PROSHARE				NR	[NULL]	1,914,824	207,873,293
MOP	87927VAE8	TELECOM ITALIA CAPITAL SA	MAKE WHOLE CALL				BBB	BBB	2,274,000	21,907
MOP	91324PAW2	UNITEDHEALTH GROUP INC	NT	R/RMD	6.00	06/15/2017	BBB+	A-	2,335,000	2,188,340
MOP	530715AR2	LIBERTY MEDIA LLC					BB	BB+	4,486,000	2,153,296
MOP	00184AAG0	AOL TIME WARNER INC CORP BOND					BBB	BBB+	2,246,000	2,149,237
MOP	75405UAA4	RAS LAFFAN LIQUEFIED NATURAL GAS CO LTD	5.838% 20270930 SERIES# 144A				A	A	2,500,000	21,374
MOP	149123BM2	CATERPILLAR INC	MAKE WHOLE CALL				A	A	2,080,000	2,108,867
MOP	36962GYY4	GENERAL ELECTRIC CAPITAL CORP					AAA	AAA	2,138,000	2,103,130
MOP	136375BD3	CANADIAN NATL RAILWAY CO-CORP					BBB+	A-	1,925,000	20,573
MOP	656568AF9	***NORTEL NETWORKS CORP	SR NT CONV	R/RMD	1.75	04/15/2012	B-	B-	3,450,000	2,035,758
MOP	560904AF1	***MALAYSIA	NOTES	R/RMD	7.50	07/15/2011	BBB+	A-	1,815,000	20,078
MOP	50064FAC8	REPUBLIC OF KOREA	4.250% 20130601				A	A	2,000,000	19,616
MOP	125509BK4	CIGNA CORP	R/RMD 6.35 03/15/2018				BBB	BBB+	1,970,000	1,925,765
MOP	913017BP3	UNITED TECHNOLOGIES CORP					A	A	1,975,000	1,912,016
MOP	031162AN0	AMGEN INC					Amm	A+	2,000,000	1,895,003
MOP	438516AT3	HONEYWELL INTL INC	R/RMD 5.70 03/15/2037				A	A	2,065,000	1,885,626
MOP	718286BD8	***PHILIPPINES REP	GLOBAL BD	R/RMD	6.375	01/15/2032	B	BB-	2,027,000	18,800
MOP	219868BL9	CORP ANDINA DE FOMENTO	5.750% 20170112				A	A+	1,954,000	18,800
MOP	254543AA9	DIODES INC	SR NT CONV	R/RMD	2.25	10/01/2026	NR	[NULL]	2,250,000	1,879,099
MOP	285661AF1	ELECTRONIC DATA SYS CORP	SR NT CONV	R/RMD	3.875	07/15/2023	BBB-	BBB-	1,865,000	1,860,466
MOP	29268BAB7	ENEL FINANCE INTERNATIONAL SA	MAKE WHOLE CALL				Amm	A-	1,800,000	18,239
MOP	879403AP8	TELEFONOS DE MEXICO SAB DE CV	4.750% 20100127				BBB+	BBB+	1,800,000	18,146
MOP	565849AD8	MARATHON OIL CORP	MAKE WHOLE CALL				BBB+	BBB+	1,888,000	1,808,574
MOP	257867AR2	DONNELLEY R R & SONS CO	NT 5.5%15	R/RMD	5.50	05/15/2015	BBB	BBB+	2,000,000	1,800,518
MOP	817315AW4	SEPRACOR INC					NR	NR	2,000,000	1,800,000
MOP	14912L3U3	CATERPILLAR FINANCIAL SERVICES					A	A	1,830,000	1,799,539
MOP	64966DQU6	NEW YORK N Y G/O SERIES D	R/RMD 5.00 11/01/2028				A	AA	1,870,800	17,840
MOP	670346AJ4	NUCOR CORP	5.000% 20130601				A	A+	1,730,000	17,597
MOP	464287655	ISHARES RUSSELL 2000					NR	[NULL]	2,445,537	175,589,557
MOP	247907AD0	DELTA PETE CORP	CONV SENIOR NOTES	R/RMD	3.75	05/01/2037	OTHmj	CCC+	2,070,000	1,746,508
MOP	079867AN7	BELLSOUTH TELECOMMUNICATIONS I					A	A	2,000,000	1,740,665
MOP	902494AP8	TYSON FOODS INC	CONV NT	R/RMD	3.25	10/15/2013	Bmj	BB-	1,695,000	17,289
MOP	418056AN7	HASBRO INC					BBB	BBB	1,000,000	17,138
MOP	02342TAD1	AMDOCS LTD					BBBmj	BBB	1,763,000	1,711,803
MOP	404280AJ8	HSBC HOLDINGS PLC	6.800% 20380601				A	A+	1,860,000	16,753
MOP	007903AN7	ADVANCED MICRO DEVICES INC	SR NT CONV	R/RMD	5.75	08/15/2012	Bmj	B	2,820,901	1,638,984
MOP	046353AD0	ASTRAZENECA PLC	6.450% 20370915				A	AA-	1,550,000	16,373
MOP	91086QAH1	UNITED MEXICAN STATE-CORP BOND					BBB+	BBB+	1,500,000	16,275
MOP	02580ECN1	AMERICAN EXPRESS BK FSB	MEDIUM TERM NTS	R/RMD	5.50	04/16/2013	A	A+	1,750,000	1,610,733
MOP	706451AG6	PEMEX PROJECT FUNDING MASTER T					BBB+	BBB+	1,350,000	16,051
MOP	40049JAT4	GRUPO TELEVISA SA					BBB+	BBB+	1,450,000	15,998
MOP	G84228AT5	STANDARD CHARTERED PLC	VARIABLE RATE BOND PERP SERIES# REGS				BBB	BBB+	2,100,000	15,981
MOP	530718AF2	LIBERTY MEDIA LLC	CONV BOND 3.125%30Mar23				BB	BB+	1,682,000	1,598,147
MOP	89352HAD1	TRANSCANADA CORP	MAKE WHOLE CALL				BBB+	A-	1,776,000	15,632
MOP	867652AA7	SUNPOWER CORP					NR	[NULL]	1,073,000	1,538,341

MOP	4581X0AD0	INTER-AMERICAN DEVELOPMENT BANK 4.375% 20120920	AAA	AAA	1,450,000	15,258
MOP	00207DAG7	ASM INTERNATIONAL NV CONV BOND 4.25 %06Dec11	BBmj	BB	1,350,000	15,137
MOP	595017AB0	MICROCHIP TECHNOLOGY INC SUB DEB CONV R/MD 2.125 12/15/2037	NR	[NULL]	1,500,000	1,500,083
MOP	316773CJ7	FIFTH THIRD BANCORP R/MD 6.25 05/01/2013	A	A+	1,880,000	14,933
MOP	635405AW3	NATIONAL CITY CORP	BBB+	A-	2,510,000	14,903
MOP	05564EBH8	BRE PROPERTIES INC	BBBmn	NR	1,597,000	1,483,260
MOP	742962AD5	PRIVATEBANCORP INC CONTINGENT SR NT CONV R/MD 3.625 03/15/2027	NR	[NULL]	1,431,000	14,811
MOP	61748WAA6	MORGANS HOTEL GROUP CO GTD SR SUB CONV NT 144A R/MD 2.375 10/15/2014	NR	NR	2,000,000	15,150
MOP	136375BS0	***CANADIAN NATL RY CO R/MD 4.95 01/15/2014	BBB+	A-	1,403,000	14,135
MOP	243586AC8	DECODE GENETICS INC	NR	[NULL]	14,000,000	1,402,096
MOP	192108AQ1	COEUR D'ALENE MINES CO 1.25% 01/15/24 CV	NR	[NULL]	1,878,000	13,827
MOP	25156PAB9	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B 8.000% 20100615	BBB+	BBB+	1,300,000	1,377,874
MOP	398905AE9	GROUP 1 AUTOMOTIVE INC SR SUB NT CONV R/MD 2.25 06/15/2036	NR	[NULL]	2,000,000	1,292,618
MOP	635405AR4	NATIONAL CITY CORP SENIOR NOTE R/MD 2.94625 06/16/2010	BBB+	A-	1,625,000	12,708
MOP	78388JAJ5	SBA COMMUNICATIONS CORP SR NT CONV R/MD .375 12/01/2010	NR	[NULL]	1,329,000	1,265,873
MOP	000361AJ4	AAR CORP SR NT CONV 144A R/MD 1.625 03/01/2014	BBmj	BB	1,694,000	12,641
MOP	448407AE6	HUTCHINSON TECHNOLOGY INC CONV SUB NOTE R/MD 2.25 03/15/2010	NR	[NULL]	1,350,000	12,201
MOP	204412209	CIA VALE DO RIO DOCE 1 ADR REPR 01.00 SHR	NR	[NULL]	5,897,300	120,971,315
MOP	171779AB7	CIENA CORP SR NT CONV R/MD .25 05/01/2013	Bmj	B+	2,130,000	1,207,645
MOP	92344GAX4	VERIZON COMMUNICATIONS INC MAKE WHOLE CALL	Amm	A	1,450,000	1,201,488
MOP	49326EEB5	KEYCORP 6.500% 20130514 SERIES# MTN	BBB+	A-	1,700,000	1,188,290
MOP	233326AD9	DST SYSTEMS INC	NR	[NULL]	1,000,000	11,700
MOP	465741AJ5	ITRON INC SR SUB NT CONV R/MD 2.50 08/01/2026	B-mj	B-	725,000	11,645
MOP	805423AA8	SAVVIS INC CVT SR NOTES R/MD 3.00 05/15/2012	NR	[NULL]	1,702,000	1,157,570
MOP	983919AD3	XILINX INC JR SUB DEB CONV R/MD 3.125 03/15/2037	BBmj	BB	1,344,000	1,138,211
MOP	40269QAC4	ARRIS GROUP INC SR NT CONV R/MD 2.00 11/15/2026	NR	[NULL]	1,344,999	11,307
MOP	375558AH6	GILEAD SCIENCES INC SR NT CONV R/MD .625 05/01/2013	NR	[NULL]	850,000	1,127,868
MOP	538021AC0	LITTON INDUSTRIES INC R/MD 7.75 03/15/2026	BBB+	BBB+	1,000,000	1,116,623
MOP	64966ECF2	NEW YORK N Y G/O SER J R/MD 5.00 03/01/2023	A	AA	1,100,000	10,888
MOP	46612JAC5	JDS UNIPHASE CORP 1% 05/15/26 CV 144A	NR	[NULL]	1,500,000	1,083,262
MOP	651639AH9	NEWMONT MINING CORP	BBB+mj	BBB+	1,000,000	1,081,602
MOP	712219AJ3	CHINA GOVERNMENT INTERNATIONAL BOND 4.750% 20131029	A	A+	1,053,000	10,789
MOP	386088AH1	GRAND METRO INV-CORP BOND	BBB+	A-	1,000,000	10,699
MOP	25746UAT6	DOMINION RES INC VA NEW SR NT SER C R/MD 2.125 12/15/2023	BBB	A-	900,000	1,031,612
MOP	500769BY9	KREDITANSTALT FUER WIEDERAUFBA	AAA	AAA	959,000	10,276
MOP	459200AT8	***INTL BUSINESS MACHINES CORPNOTES M-W T+10 R/MD 5.375	A	A+	1,000,008	10,052
MOP	40429CFN7	HSBC FINANCE CORP	A	AA-	1,000,000	9,995
MOP	125581AS7	CIT GROUP INC NEW R/MD 5.00 11/24/2008	BBB+	A-	1,030,000	10,126
MOP	655844AE8	NORFOLK SOUTHERN CORP MAKE WHOLE CALL	BBB+	BBB+	876,000	979,771
MOP	698657AL7	PANTRY INC SR SUB CONV NT R/MD 3.00 11/15/2012	OTH	B-	1,200,000	9,645
MOP	884903BA2	THOMSON REUTERS CORP MAKE WHOLE CALL	BBB+	A-	915,000	9,423
MOP	846822AE4	SPARTAN STORES INC SR SUB NT R/MD 3.375 05/15/2027	NR	[NULL]	1,030,000	9,283
MOP	460690AZ3	INTERPUBLIC GROUP COS INC SR NT CONV 144A R/MD 4.25 03/15/2023	B	B+	950,000	912,004
MOP	161133AE3	CHARMING SHOPPES INC SR CONV NT R/MD 1.125 05/01/2014	B-mj	B-	1,425,000	9,084
MOP	55262C100	MBIA INC	NR	NR	7,800,477	90,836,555
MOP	03073TAB8	AMERIGROUP CORP CONV R/MD 2.00 05/15/2012	Bmj	B+	1,065,000	9,039
MOP	127387AF5	CADENCE DESIGN SYSTEM INC SR NT CV 1.5%13 R/MD 1.50 12/15/2013	NR	[NULL]	1,298,000	895,671
MOP	44841SAC3	HUTCHISON WHAMPOA INTERNATIONAL 03/33 LT 7.450% 20331124 SERIES# 144A	BBB+	A-	877,000	8,896
MOP	87969NAB1	TELSTRA CORP LTD 6.375% 20120401	A	A	840,000	8,811
MOP	013716AV7	ALCAN INC 5.000% 20150601	BBB+	BBB+	936,000	8,798
MOP	78387GAQ6	AT&T INC MAKE WHOLE CALL	A	A	982,000	860,095



MOP	888808BK7	TOBACCO SETTLEMENT FING CORP N J REV-PROJECTED FINAL TURBO REDEMP DATE 06/C AAA	AAA	739,700	8,584
MOP	744320AG7	PRUDENTIAL FINL INC SR NT CV FLT 36 R/M/D .41875 12/12/2036	A+	873,000	857,723
MOP	25244SAD3	DIAGEO FINANCE BV 5.500% 20130401	BBB+	820,000	8,502
MOP	84649RAA9	SPANSION INC CNVBND#144A 2.25 %15Jun16	OTHmj	2,621,000	847,209
MOP	45928HAD8	INTERNATIONAL COAL GROUP INC NEW SR NT CONV R/M/D 9.00 08/01/2012	B-mj	640,000	8,432
MOP	718172109	PHILIP MORRIS INTERNATIONAL INC	[NULL]	1,680,816	84,276,114
MOP	444903AK4	HUMAN GENOME SCIENCES INC CONV SUB NOTE R/M/D 2.25 10/15/2011	OTHmj	1,150,000	8,381
MOP	64966GUT7	NEW YORK N Y G/O FISCAL 2008 SERIES C SUB SERIES C-1 R/M/D 5.00 A	AA	832,900	8,115
MOP	268648AJ1	EMC CORP/MASSACHUSETTS	BBB+mj	790,000	806,292
MOP	470160AW2	GOVERNMENT OF JAMAICA 8.000% 20190624	Bmj	837,000	7,993
MOP	037833100	***APPLE COMPUTER INC COM NPV FRANKFURT GERMANY LISTED	NR	582,918	77,974,609
MOP	91086QAV0	UNITED MEXICAN STATES 6.050% 20400111	BBB+	850,000	7,689
MOP	46623EHJ1	J P MORGAN CHASE & CO MEDIUMTERM SR NTS R/M/D 2.92938 06/25/2012	A	800,000	7,672
MOP	48632FAC5	KAUPTHING BANK HF FRN 20100115 SERIES# 144A	A	850,000	7,543
MOP	037489101	APCO ARGENTINA INC	NR	2,613,830	75,016,921
MOP	19416QDD9	COLGATE-PALMOLIVE CO MEDIUM TERM NOTES R/M/D 2.51188 08/22/2042	A	750,000	7,408
MOP	58933NAW9	MERCK & CO INC MEDIUM TERM NOTES R/M/D 2.36188 08/22/2042	A	750,000	7,406
MOP	060505682	BANK OF AMERICA 7.25% NON CUMULATIVE PERP CVT PFD SERIES L	A	91,289	72,494,421
MOP	22237LNG3	COUNTRYWIDE HOME LOANS INC	AA	900,000	7,110
MOP	219868AN6	CORP ANDINA DE FOMENTO 6.875% 20120315 SERIES# EXCH	A	665,000	7,077
MOP	64966EMR5	NEW YORK N Y G/O PRE-REFUNDED R/M/D 5.875 08/01/2016	A	653,900	7,029
MOP	749941AG5	RF MICRO DEVICES INC SUB NT CONV R/M/D .75 04/15/2012	NR	909,000	701,604
MOP	985509AN8	YRC WORLDWIDE INC	B	850,000	701,298
MOP	96008YAB1	WESTFIELD CAPITAL CORP LTD / WT FINANCE 5.125% 20141115 SERIES# 144A	BBB+	750,000	6,839
MOP	73935A104	POWERSHARES QQQ ETF	NR	1,624,688	67,538,280
MOP	126667AD6	CV THERAPEUTICS INC SR SUB DEB CONV R/M/D 2.00 05/16/2023	NR	720,000	675,049
MOP	22237LPA4	COUNTRYWIDE HOME LOANS INC	AA	779,000	670,522
MOP	745235C41	PUERTO RICO PUB BLDGS AUTH REVGOV FAC REV REF BDS CABS CONVERTS TO 5.45 A/A	AA	730,000	6,637
MOP	902549AE4	UAL CORP ORD SETTLEMENT BD R/M/D 5.00 02/01/2021	NR	1,262,350	662,279
MOP	81369Y605	FINANCIAL SELECT SECTOR SPDR FUND ETF	NR	3,329,724	66,191,583
MOP	651639AJ5	NEWMONT MINING CORP	BBB+mj	589,000	638,234
MOP	670704AA3	NUVASIVE INC REV CONV NT R/M/D 2.25 03/15/2013	NR	500,000	6,325
MOP	338032AW5	FISHER SCIENTIFIC INTERNATIONAL	BBB+mm	265,000	632,387
MOP	053807AL7	AVNET INC	BBB-	634,000	631,370
MOP	30033R108	EVERGREEN SOLAR INC	NR	12,071,920	62,894,703
MOP	853254AA8	STANDARD CHARTERED PLC VARIABLE RATE BOND PERP SERIES# 144A	BBB+mm	900,000	623,130
MOP	797330AA5	SAN DIEGO CALIF TOB SETTLEMENT TOBACCO SETTLEMENT ASSET SERIR/M/D 7.125 0	BBB-mj	680,000	6,214
MOP	929043AC1	VORNADO REALTY LP	BBB	502,000	611,564
MOP	941053AG5	WASTE CONNECTIONS INC SR NT CONV R/M/D 3.75 04/01/2026	BBmj	500,000	6,100
MOP	590188108	MERRILL LYNCH & CO INC	BBB+mj	2,743,846	60,567,657
MOP	649660QB6	NEW YORK CITY N Y SUBSER E3 DAILY FLTR R/M/D 9.00 08/01/2023	OTH	600,000	6,000
MOP	34539CLU4	FORD MOTOR CREDIT CO LLC	Bmm	1,150,000	5,956
MOP	29245JAB8	EMPRESA NACIONAL DEL PETROLEO 4.875% 20140315 SERIES# 144A	A	610,000	5,936
MOP	09253U108	BLACKSTONE GROUP L P UNIT REPSTG LTD PARTNERSHIP INT	NR	3,486,566	59,069,401
MOP	38122NNY4	GOLDEN ST TOB SECURITIZATION P/C 06/01/08 @ 100 R/M/D 4.50 06/01/2027	BBB-	660,000	5,752
MOP	466090107	JA SOLAR HLDGS CO LTD SPONSORED ADR	NR	4,762,662	57,151,944
MOP	34539CPJ5	FORD MOTOR CREDIT CO LLC	Bmm	1,206,000	5,589
MOP	98235TAA5	WRIGHT MED GROUP INC CONV R/M/D 2.625 12/01/2014	NR	500,000	5,575
MOP	747525103	***QUALCOMM INC (FRANKFURT LISTED)	NR	1,232,890	55,406,077
MOP	46205AAB9	ION MEDIA NETWORKS INC MANDATORILY CONV SR SUB NT SER A R/MC NR	[NULL]	2,751,000	550,200
MOP	37576GAQ3	GILLETTE CO CORENOTES R/M/D 2.48313 04/02/2043	A	550,000	5,497

MOP	153435AA0	CENTRAL EUROPEAN DISTR CORP CONV	R/MD	3.00	03/15/2013	B-mj	B-	600,000	542,252
MOP	368710406	GENENTECH INC				NR	[NULL]	595,229	53,987,270
MOP	191216100	COCA COLA CO				Amj	A	1,011,537	53,962,464
MOP	92978AAA0	WACHOVIA CAPITAL TRUST I				BBB+	A-	2,500,000	537,516
MOP	7091413L7	PENNSYLVANIA ST GO BDS 2ND SE GO	R/MD	5.00	01/01/2018	AA	AA	500,000	5,316
MOP	172967EU1	CITIGROUP INC				Amm	[NULL]	570,000	530,371
MOP	78463V107	SPDR GOLD TRUST	ETF			NR	[NULL]	615,651	52,613,534
MOP	986082BV6	YONKERS N Y REF BDS 2005A GO	R/MD	5.00	08/01/2018	A	AA	500,000	5,236
MOP	907818108	UNION PACIFIC CORP				BBB+mj	A-	707,937	52,252,830
MOP	20030N101	COMCAST CORP NEW CL A				B-mj	B-	2,541,709	51,894,073
MOP	34539CPC0	FORD MOTOR CREDIT CO LLC				Bmm	B-	1,041,000	5,182
MOP	744320AJ1	PRUDENTIAL FINANCIAL CONV BOND FRN 15Dec37				BBB+mj	[NULL]	540,000	515,026
MOP	650013T47	NEW YORK ST TWY AUTH SECOND GEN HIGHWAY BRIDGE TRUST FUND SER B				A	AA	500,000	5,128
MOP	670346AF2	NUCOR CORP MAKE WHOLE CALL				A	A+	500,000	5,116
MOP	64971KHx7	NEW YORK N Y CITY TRANSITIONAL AUTH REV FUTURE TAX SECD-SER CR/MD 5.00			08/1	AA	AAA	500,000	5,049
MOP	46185RAM2	INVITROGEN CORP SR NT CONV	R/MD	3.25	06/15/2025	BBmj	BB+	500,000	5,038
MOP	80281TAB4	SANTANDER ISSUANCES S.A UNIPERSONAL VARIABLE RATE BOND 20160620 SERIES# 144a				A	AA-	530,000	501,851
MOP	125509BG3	CIGNA CORP MAKE WHOLE CALL				BBB+mm	BBB+	490,000	501,337
MOP	649842BL4	NEW YORK ST ENERGY RESH & DEV AU GAS FACS RV BKLYN UN GAS PJ-A				FA	AA	500,000	5,010
MOP	379336AE0	GLOBAL INDS LTD SR DEB CONV	R/MD	2.75	08/01/2027	NR	[NULL]	875,000	4,998
MOP	170388102	CHOICEPOINT INC				NR	[NULL]	1,000,000	49,850,000
MOP	64970KJJ7	NEW YORK CITY MUN WTR FIN AUTHWTR&SWR SYM REV SER C-BK ENTRY				AAAmn	[NULL]	492,400	4,942
MOP	4581X0AM0	INTER-AMERICAN DEVELOPMENT BAN				AAA	AAA	460,000	4,932
MOP	55907R108	MAGELLAN MIDSTREAM HLP NPV USD				NR	[NULL]	2,924,216	49,068,344
MOP	136375BA9	CANADIAN NATL RY CO NTS	R/MD	6.80	07/15/2018	BBB+	A-	451,000	4,877
MOP	76127U101	RETAIL HOLDRS TR DEPOSITARY RCPT				NR	NR	512,179	48,513,595
MOP	86800CAD6	SUNTECH POWER HOLDIN CNVBND#144A 3 %15Mar13				NR	[NULL]	425,000	4,845
MOP	007903AK3	ADVANCED MICRO DEVICES INC				Bmj	B	986,000	483,367
MOP	453096208	IMPERIAL SUGAR CO COM				NR	NR	3,331,676	48,275,985
MOP	74367FAB4	PROTECTIVE LIFE SECURED TRUSTS				A	AA	495,000	472,220
MOP	595112AH6	MICRON TECHNOLOGY INC				Bmj	BB-	890,000	471,750
MOP	574192WN6	MARYLAND ST G/O RFDG R/MD 5.00 02/01/2012				AAAmj	AAA	427,500	4,587
MOP	012348AC2	ALBANY INTL CORP SR NT CONV	R/MD	2.25	03/15/2026	NR	[NULL]	504,000	4,662
MOP	428236103	HEWLETT PACKARD CO				Bmj	B+	967,720	45,251,555
MOP	219868BK1	CORP ANDINA DE FOMENTO 5.125% 20150505				A	A+	475,000	4,488
MOP	74347R875	ULTRASHORT QQQ PROSHARES	ETF			NR	[NULL]	884,105	44,691,508
MOP	742718109	PROCTER & GAMBLE CO				Amj	A+	616,164	44,129,666
MOP	38141GCG7	GOLDMAN SACHS GROUP INC				A	AA-	500,000	4,398
MOP	025676AE7	AMERICAN EQUITY INVT LIFE HLDGCO CONTINGENT SR NOTE CONV	R/MD	5.25	12/06	BBmj	BB+	500,000	4,306
MOP	652482BN9	NEWS AMERICA INC MAKE WHOLE CALL				BBB+	BBB+	500,000	425,478
MOP	983919AC5	XILINX INC				BBmj	BB	500,000	423,442
MOP	126650100	CVS CAREMARK CORPORATION				Amj	A	1,175,604	42,306,461
MOP	419780VR9	HAWAII ST G/O SER CX SPUR AA- R/MD 5.00 02/01/2019				AAA	AAA	410,000	4,226
MOP	909440AH2	UNITED AUTO GROUP INC SR SUB NT CONV	R/MD	3.50	04/01/2026	B-	B	498,000	422,136
MOP	345425102	FORDING CANADIAN COAUNIT 0.00USD				NR	[NULL]	650,021	42,108,360
MOP	807863AL9	SCHOOL SPECIALTY INC SUB DEB CONV	R/MD	3.75	11/30/2026	NR	[NULL]	485,000	4,177
MOP	589331107	MERCK & CO INC				Bmj	B+	1,337,474	41,635,566
MOP	59018YTZ4	MERRILL LYNCH & CO INC				A	A	500,000	4,150
MOP	13062NXS1	CALIFORNIA STATE G/O BND R/MD 5.25 11/01/2009				A	A+	400,000	4,127
MOP	38141G104	GOLDMAN SACHS GROUP INC				BBB+mj	A-	350,721	40,157,555
MOP	922646BL7	VENEZUELA GOVERNMENT INTERNATI				B	BB-	608,000	4,013

MOP	22943F100	***CTRIPO.COM INTL LTD	AMERICAN DEP SHS				NR	[NULL]	867,923	39,453,176
MOP	649901L86	NEW YORK ST DORM AUTH REVS	REF-SECD HOSP-N GEN ICR	XLCA INSD			R Amj	AA-	395,000	3,936
MOP	229678AC1	CUBIST PHARMACEUTICA CONV BOND	2.25 %15Jun13				NR	[NULL]	410,000	392,599
MOP	26985R104	EAGLE ROCK ENERGY PARTNERS LP UNIT LTD PARTNERSHIP INT					NR	NR	3,607,711	39,215,819
MOP	20478NAB6	COMPUCREDIT CORP	SR NT CONV	R/M/D 3.625	05/30/2025		NR	[NULL]	1,100,000	3,905
MOP	254839QF3	DISTRICT COLUMBIA REV RFDG-	HOWARD UNIV	R/M/D 5.50	10/01/2009		A	AA	377,800	3,879
MOP	919261CB1	VALLEJO CITY CALIF UNI SCH	DIST G/O RFDG-SER A	R/M/D 5.60	02/01/2016		A	AA	375,000	3,795
MOP	595635103	MIDCAP SPDR TRUST SERIES 1	ETF				NR	[NULL]	266,736	37,511,884
MOP	464287556	ISHARES TR	NASDAQ BIOTECHNOLOGY INDEX FD				NR	[NULL]	460,274	37,246,293
MOP	745145ZE5	PUERTO RICO COMWLTH RFDG-PUB	IMPT-SER A-IBC	R/M/D 5.50	07/01/2013		A	AA	350,000	3,696
MOP	52729NBA7	LEVEL 3 COMMUNICATIO CONV BOND	2.875%15Jul10				OTH	CCC	430,000	3,671
MOP	867229106	SUNCOR ENERGY INC					NR	[NULL]	848,547	36,614,803
MOP	638612101	NATIONWIDE FINANCIAL SERVICES INC-CL A					Bmj	B+	700,000	36,050,000
MOP	739363AD1	POWERWAVE TECHNOLOGIES INC					NR	[NULL]	507,000	3,549
MOP	267039XB6	DUTCHESS CNTY N Y REF-PUB IMPTR/MD	4.00	05/01/2009			AAmj	NR	350,000	3,537
MOP	00254EBZ4	SVENSK EXPORTKREDIT AB 5.125% 20170301					AA	AA+	325,000	3,485
MOP	29273R109	ENERGY TRANSFER PARTLP	USD 0.00USD				NR	[NULL]	1,022,690	34,341,930
MOP	867652109	SUNPOWER CORP	CL A				NR	NR	417,902	34,148,026
MOP	682189AG0	ON SEMICONDUCTOR CORP	SR CONV	R/M/D 2.625	12/15/2026		Bmj	B+	369,000	340,948
MOP	36962GL51	GENERAL ELEC CAP CORP	MEDIUM TERM NOTES	R/M/D 3.60	10/15/2008		AAA	AAA	340,000	3,396
MOP	431294107	HILB ROGAL & HOBBS CO					NR	[NULL]	752,795	33,875,775
MOP	36962GR89	GENERAL ELECTRIC CAPITAL CORP					AAA	AAA	355,000	3,381
MOP	23311P100	DCP MIDSTREAM PARTNELP	NPV USD				NR	[NULL]	1,698,771	33,210,973
MOP	64972FRA6	NEW YORK N Y CITY MUN WTR FIN WTR AND SWR SYS REV BDS FISCALR/MD	5.00	06/1			AA	AAA	340,000	331,932
MOP	075811AD1	BECKMAN COULTER INC					BBBmm	BBB	303,000	331,290
MOP	649787P28	NEW YORK ST G/O SER C RFDG	R/M/D 5.00	04/15/2015			A	AA	300,000	3,265
MOP	31787AAF8	FINISAR CORP	CONV SUB NT	R/M/D 2.50	10/15/2010		NR	[NULL]	500,000	325,053
MOP	544644LT2	LOS ANGELES CALIF UNI SCH	DIST ELECTION OF 1997-SER E	R/M/D 5.00	07/01/2011		A	AA	305,000	3,241
MOP	013817101	ALCOA INC	SHR USD 1.00USD				NR	[NULL]	1,251,146	32,292,078
MOP	064058100	BANK OF NEW YORK MELSHR	USD 0.01USD				BBB+mj	A-	734,808	32,258,071
MOP	13033WGS6	CALIFORNIA INFRASTRUCTURE &	ECONOMIC DEV CLEAN WTR ST	REVOLVING FD REV			AAAmj	AAA	300,000	3,217
MOP	62913F201	NII HOLDINGS INC	CL B				NR	NR	799,435	31,913,445
MOP	650014EH2	NEW YORK ST TWY AUTH SECOND	GEN HWY & BRDG TR FD SER B	R/M/D 5.25	04/01/		A	AA	300,000	3,177
MOP	864766R85	SUFFOLK CNTY N Y PUB IMPT BDS 2005 B	GO	R/M/D 4.25	1		A	AA	300,000	3,129
MOP	745266AL0	PUERTO RICO CONVENTION CENTER HOTEL OCCUPANCY TAX REV SER A CIFG INSD					BBB-	BBB+	304,900	3,090
MOP	78412FAH7	SESI L L C	GTD SR NT CONV	R/M/D 1.50	12/15/2026		BBmj	BB+	315,000	308,215
MOP	64983RF28	NEW YORK ST DORM AUTH	PREREFUNDED-2005-MENTAL HLTH-BR/MD	5.25	02/15/		A	AA	285,000	3,062
MOP	74347R586	PROSHARES TRUST	ULTRASHORT OIL & GAS PROSHARES				NR	[NULL]	742,037	30,468,039
MOP	047439AD6	ATHEROGENICS INC	CONV	R/M/D 1.50	02/01/2012		NR	[NULL]	6,101,000	305,172
MOP	883556102	THERMO FISHER SCIENTIFIC INC					B-mj	B-	540,686	30,419,535
MOP	52078PAA0	LAWSON SOFTWARE INC NEW	SR NT CONV	R/M/D 2.50	04/15/2012		NR	[NULL]	343,000	302,127
MOP	014485AB2	ALESCO FINANCIAL INC					NR	[NULL]	544,000	3,006
MOP	20774HB29	CONNECTICUT ST HEALTH & EDL	FACS AUTH RV YALE UNIV SER T-2R/MD	1.50	07/01/2		OTH	AAA	300,000	300,002
MOP	185896107	CLEVELAND CLIFFS INC					B-mj	B-	433,029	29,974,267
MOP	654902204	***NOKIA CORPORATION	SPONSORED ADR REPSTG 1 SER A				NR	[NULL]	1,490,888	29,922,122
MOP	199491SA0	COLUMBUS OHIO	VAR PURP GO TAX BDS 200 4-2	R/M/D 5.00			AAAmj	AAA	275,000	2,949
MOP	908906100	UNIONBANCA CORP					Amj	A	396,823	29,130,776
MOP	13068H3J1	CALIFORNIA ST PUB WKS BRD	LEASE REV RFDG UNIV CALIFORNIA SER A				R/AA	AA	265,000	2,822
MOP	667280408	NORTHWEST AIRLINES					NR	[NULL]	2,477,143	3
MOP	535678AC0	LINEAR TECHNOLOGY CORP	SR NT CONV	R/M/D 3.00	05/01/2027		NR	[NULL]	308,000	278,738
MOP	81369Y209	HEALTH CARE SELECT SECTOR SPDR FUND	ETF				NR	[NULL]	893,817	27,860,276

MOP	552715104	MEMC ELECTRONIC MATERIALS INC				B-mj	B-	919,755	27,601,848
MOP	75405UAB2	RAS LAFFAN LIQUEFIE 5.832% 09/30/16 144A				NR	[NULL]	275,000	2,758
MOP	682189AD7	ON SEMICONDUCTOR CORP SR SUB NT CONV	R/MD 1.875	12/15/2025		Bmj	B+	225,000	274,750
MOP	056752108	***BAIDU.COM INC SPONSORED ADR REPSTG ORD SHS C				NR	[NULL]	98,640	27,189,721
MOP	5443505G2	LOS ANGELES CALIF G/O SER A	R/MD 5.25	09/01/2012		AA	AA	250,000	2,715
MOP	17275R102	CISCO SYSTEMS INC				Bmj	B+	1,193,321	27,100,320
MOP	650034XR7	NEW YORK ST URBAN DEV CORP REVPERSONAL INCOME TAX-SER C-1	R/MD 5.00		03/ A	AAA	AAA	250,000	2,708
MOP	291195KM6	EMERYVILLE CALIF PUB FING AUTHREV EMERYVILLE REDEV PROJ	SER A		R/ A	AA	AA	250,000	2,707
MOP	592663YV4	METROPOLITAN WTR DIST SOUTHN CALIF RFDG-SER A -IBC-BNY	R/MD 5.375	07/01/2	AA	AAA	AAA	250,000	2,693
MOP	13062PXN7	CALIFORNIA ST G/O PREREFUNDED R/MD 5.00		11/01/2012		A	A+	250,000	2,689
MOP	13062PYL0	CALIFORNIA ST G/O RFDG CR R/MD 5.00		12/01/2011		AAAmj	AAA	250,000	2,675
MOP	049167109	ATLAS AMERICA INC				NR	NR	854,496	26,421,016
MOP	64966AYZ2	NEW YORK N Y G/O SER F R/MD 5.25		08/01/2013		AAAmj	AAA	250,000	2,642
MOP	74762EAC6	QUANTA SERVICES INC CONV SUB DEB	R/MD 4.50	10/01/2023		BBmj	BB	100,000	263,773
MOP	13062PWD0	CALIFORNIA ST G/O VARIOUS PURPRFDG	R/MD 5.00	12/01/2010		A	AA	250,000	2,636
MOP	45666QAB8	INFORMATICA CORP SR NT CONV	R/MD 3.00	03/15/2026		NR	[NULL]	255,000	262,666
MOP	1307743W0	CALIFORNIA ST UNIV REV HSG SYS-SER AY	R/MD 5.625	11/01/2017		Amj	NR	250,000	2,626
MOP	690632BH6	OWEGO APALACHIN N Y CENT SCH DIST G/O BK-QLFD	R/MD 5.00	06/15/2018		AAAmj	NR	250,000	2,623
MOP	579160DF6	MC ALLEN TEX WTRWKS & SWR SYS WATERWORKS AND SEWER SYS 2005 R/MD 5.25			AAA	AAA	AAA	250,000	2,613
MOP	79765AUF1	SAN FRANCISCO CALIF CITY & CNTY ARPTS RFDG-SECOND SER-27BR/MD 5.25		05/01/ A		A	A	250,000	2,607
MOP	219675FZ3	CORONA CALIF CMNTY FACS DIST G/O RFDG-SPL TAX-NO 86-2	R/MD 5.75	09/01/201	A	AA	AA	250,000	2,603
MOP	073653JU2	BEACON N Y G/O PUB IMPT BK-QLFD	R/MD 5.00	08/15/2020		Amj	NR	250,000	2,596
MOP	419578KF5	HAVERSTRAW STONY POINT N Y CENT SCH DIST G/O BK-QLFD	R/MD 5.00	06/15/20	Amj	NR	NR	250,000	2,582
MOP	63035LAL4	NAPA CNTY CALIF FLOOD PROTN & WATERSHED G/O SER A	R/MD 5.00	06/15/201	A	AA-	AA-	250,000	2,579
MOP	539315FT3	LIVONIA N Y CENT SCH DIST G/O R/MD 5.00		06/15/2017		Amj	NR	250,000	2,578
MOP	650035LQ9	NEW YORK ST URBAN DEV CORP REV SERVICE CONTRACT REV	R/MD 5.25	01/01/2	Amj	AA-	AA-	253,300	2,558
MOP	914440CC4	UNIVERSITY MASS BLDG AUTH PROJREV SER B	R/MD 5.50	11/01/2016		A	AA	240,000	2,556
MOP	57585KCC0	MASSACHUSETTS ST HEALTH & EDL FACS AUTH REV PARTNERS HEALTH-CARE SYS SER B	AA			AA	AA	250,000	2,555
MOP	64966BGL1	NEW YORK NY G/O SER D R/MD 4.25		06/01/2009		A	AA	250,000	2,528
MOP	631663BM2	NASSAU CNTY N Y INTERIM FIN AUTH G/O SALES TAX SECD-SER A-2	R/MD	AA		AAA	AAA	250,000	2,502
MOP	530715AN1	LIBERTY MEDIA CORP SR EXCHANG DEB CONV TO MOTOROLA			R/MD BB	BB+	BB+	701,000	248,282
MOP	938121AA8	WASHINGTON CNTY NEB WASTEWATERFACS REV CARGILL INC PROJ	R/MD 5.90	11/ A	Amj	A	A	250,000	2,444
MOP	81369Y506	ENERGY SELECT SECTOR SPDR FUND	ETF			NR	[NULL]	364,973	24,223,732
MOP	0591327T1	BALTIMORE CNTY MD GO BDS 2008 GO	R/MD 5.00	02/01/2011		AAA	AAA	230,000	2,434
MOP	57584NAP8	MASSACHUSETTS ST DEV FIN AGY HHIGHER ED REV BDS 2006A	R/MD 5.00	01/01/20	BBB+mj	A-	A-	250,000	2,422
MOP	785721KC4	SACHEM NY CENT SCH DIST G/O HOLBROOK SUFFOLK CNTY	R/MD 4.70	06/15/20	A	AA	AA	250,000	2,418
MOP	566081PQ2	MARBLEHEAD MASS GO SCH BDS GO	R/MD 5.00	08/15/2017		AAmj	AA+	225,000	2,404
MOP	929777DN7	WACHUSETT MASS REGL SCH DIST GO SCH BDS 2004	GO		R/MD 5.0	Amj	NR	235,000	2,384
MOP	30033RAC2	EVERGREEN SOLAR INC SR NT CONV	R/MD 4.00	07/15/2013		NR	NR	544,317	237,396
MOP	13067JAM3	CALIFORNIA ST REV ECONOMIC RECOVERY-SER A	R/MD 5.00	01/01/2009		A	AA+	235,000	2,368
MOP	74973DAC3	RSHB CAPITAL SA FOR OJSC RUSSI				BBB+mm	[NULL]	265,000	2,350
MOP	57772K101	MAXIM INTEGRATED PRODUCTS INC				Bmj	B+	1,261,161	23,482,818
MOP	464286400	ISHARES INC MSCI BRAZIL FREE INDEX FD				NR	[NULL]	436,509	23,239,739
MOP	059460303	***BANCO BRADESCO S A SPONSORED ADR REPSTG PFD SHS				NR	[NULL]	1,554,989	23,169,336
MOP	166764100	CHEVRON CORP				NR	[NULL]	279,795	23,078,051
MOP	816636203	SEMICONDUCTOR HOLDRS TRUST	ETF			NR	[NULL]	896,633	23,055,124
MOP	521863308	LEAP WIRELESS INTERNshr	USD 0.00USD			NR	[NULL]	547,349	22,988,658
MOP	912318102	UNITED STATES NATURAL GAS FUNDLP	ETF			NR	[NULL]	656,204	22,986,826
MOP	45337C102	***INCYTE CORPORATION FORMERLY INCYTE GENOMICS INC				OTHmj	C	2,582,815	22,966,391
MOP	74973DAD1	RSHB CAPITAL SA FOR OJSC RUSSIAN AGRICUL 7.750% 20180529 SERIES# 144A				BBB+mm	NR	265,000	2,259
MOP	293716106	ENTERPRISE GP HOLDINLP	NPV USD			NR	[NULL]	945,078	22,095,924

MOP	068167SZ9	BARNSTABLE MASS G O MUN PURP LN 2004	GO	R/MD 5.00	A	AAA	210,000	2,181
MOP	46059W102	INTERNET HOLDRS TRUST	ETF		NR	[NULL]	453,019	21,722,261
MOP	913017109	UNITED TECHNOLOGIES CORP			Amj	A+	346,380	21,598,525
MOP	1306296K9	CALIFORNIA ST G/O RFDG	R/MD 5.50	12/01/2011	A	A+	200,000	2,160
MOP	73640Q105	PORTFOLIO RECOVERY ASHR	USD 0.01USD		NR	[NULL]	430,203	21,540,264
MOP	767204100	RIO TINTO PLC-SPON ADR			NR	[NULL]	80,154	21,521,349
MOP	38059T106	GOLD FIELDS LTD 1 ADR REPR 01.00 SHR			NR	[NULL]	2,400,559	21,446,594
MOP	13062PAK8	CALIFORNIA ST G/O	R/MD 5.00	02/01/2013	A	A+	200,000	2,138
MOP	13062PGV8	CALIFORNIA STATE			Amn	[NULL]	200,000	2,138
MOP	79771PUT0	SAN FRANCISCO CALIF CITY & CNTY REDEV FING AUTH TAX REV SAN FRANCISCO REDEV			A	A	200,000	2,134
MOP	73755L107	***POTASH CORP OF SASKATCHEWAN			NR	[NULL]	130,510	21,338,385
MOP	1306292H0	CALIFORNIA ST G/O RFDG	R/MD 5.75	10/01/2010	A	A+	200,000	2,131
MOP	26441C105	DUKE ENERGY CORP SHR	USD 0.00USD		Bmj	B+	1,031,558	21,291,357
MOP	64983SAD7	NEW YORK ST DORM AUTH REVS ST UNIV EDL FACS-IBC UNREF BAL	R/MD 5.00	05/15/	A	AA	210,000	2,124
MOP	13062NXT9	CALIFORNIA STATE G/O BND	R/MD 5.25	11/01/2010	A	A+	200,000	2,115
MOP	097023105	***BOEING CO (GERMAN LISTING)			NR	[NULL]	363,385	21,065,065
MOP	64983UQA1	NEW YORK ST DORM AUTH REVS PREREFUNDED-MENTAL HLTH SVCS-BR/MD	5.25	0/	A	AA	195,000	2,095
MOP	41011WAA8	JOHN HANCOCK GLOBAL FUNDING II 7.900% 20100702 SERIES# 144A			AA	AAA	200,000	209,400
MOP	576049J76	MASSACHUSETTS ST WTR RES AUTH SER A	R/MD 5.25	08/01/2024	AA	AA	200,000	2,073
MOP	59156R108	METLIFE INC			NR	[NULL]	355,585	20,695,047
MOP	037411105	APACHE CORP SHR	USD 0.62USD		NR	[NULL]	193,470	20,620,033
MOP	682189AE5	ON SEMICONDUCTOR CORP	SR SUB NT SER B ZERO CPN CONV		R/MDi	Bmj	203,000	205,330
MOP	181059KR6	CLARK CNTY NEV SCH DIST FOR ISLTGO REF BDS 2007A	GO		R/MD 4.5	AA	200,000	2,052
MOP	047439AC8	ATHEROGENICS INC	CONV NT 144A	R/MD 1.50	02/01/2012	NR	4,100,000	205,082
MOP	650014ME0	NYS THRUWAY AUTH	SECOND GEN HWY & BRIDGE TRUST FUND BNDS SERIES 2008		AAmj	AA	206,100	2,023
MOP	47214EAA0	JAZZ TECHNOLOGIES INC	CONV	R/MD 8.00	12/31/2011	NR	420,000	1,985
MOP	74347R206	PROSHARES TRUST	ULTRA QQQ PROSHARES ETF		NR	[NULL]	323,582	19,741,058
MOP	872540109	TJX COMPANIES INC NEW			Amj	A+	595,508	19,610,078
MOP	370442717	GENERAL MOTORS CORPORATION	6.25% SERIES C CONVERTIBLE SENIOR DEBENTURE		OTH	B-	1,959,200	19,592,000
MOP	131347304	CALPINE CORP SHR	USD 0.00USD		NR	[NULL]	1,357,656	19,550,246
MOP	726503105	PLAINS ALL AMERICAN MLP	USD 0.00USD		NR	[NULL]	509,607	19,517,948
MOP	74347R719	PROSHARES TRUST	ULTRA OIL & GAS PROSHARES		NR	[NULL]	286,429	19,333,958
MOP	57604PRT3	MASSACHUSETTS ST WTR POLLUTN ABATEMENT TR REV PRFND-POOL	PROG-SER 5		AAA	AAA	185,000	1,922
MOP	74347R883	PROSHARES TRUST	ULTRASHORT S&P500 PROSHARES		NR	[NULL]	264,958	19,031,933
MOP	64966AYX7	NEW YORK N Y G/O SER D-CR	R/MD 5.125	08/01/2018	AAA	AAA	185,000	1,906
MOP	786429100	SAFECO CORP			Bmj	B+	279,587	19,011,916
MOP	961165ZP5	WESTON MASS REF GO BDS 2004 B GO	R/MD 5.00	03/01/2019	AAA	AAA	180,000	1,890
MOP	649902FJ7	NEW YORK ST DORM AUTH ST PERS INCOME TAX REV BDS 2006 A	R/MD 4.75	03/15/2	AAA	AAA	175,000	1,883
MOP	887317105	TIME WARNER INC			NR	[NULL]	1,352,776	18,769,767
MOP	57582PAB6	MASSACHUSETTS ST	REF BDS 200 6B G/O	R/MD 5.25	09	AAA	175,000	1,865
MOP	315912808	FIDELITY NASDAQ COMPOSITE INDEX FUND			NR	[NULL]	214,982	18,604,542
MOP	172967101	***CITIGROUP INC	UK LISTED		NR	[NULL]	1,089,184	18,251,456
MOP	171871106	CINCINNATI BELL INC			NR	[NULL]	5,823,561	18,227,746
MOP	75902E100	REGIONAL BANK HOLDRS TRUST	ETF		NR	[NULL]	163,047	18,220,502
MOP	127387AC2	CADENCE DESIGN SYS INC	CONV 144A	R/MD 1.375	12/15/2011	NR	235,000	180,958
MOP	125269100	CF INDUSTRIES HOLDINSHR	USD 0.01USD		NR	[NULL]	164,757	18,073,843
MOP	96950F104	***WILLIAMS PARTNERS L P	UNIT LTD PARTNERSHIP INT	GERMAN LISTED	NR	[NULL]	741,196	18,040,711
MOP	78412FAG9	SESI LLC	SENIOR EXCHANGEABLE NOTES 144A	R/MD 1.50	12/15/2026	BB	185,000	180,090
MOP	293792107	ENTERPRISE PRODUCTS PARTNERS LP			Bmj	B+	758,716	17,981,569
MOP	78464A706	SPDR SER TR	DJ GLOBAL TITANS ETF		NR	[NULL]	299,604	17,961,260
MOP	30231G102	EXXON MOBIL CORP			Amj	A+	231,982	17,933,369

MOP	164095CS8	CHENANGO VY CENT SCH DIST N Y SERIAL BDS 2005	GO	R/MD	4.00	A	AA	175,000	1,793
MOP	219023108	CORN PRODUCTS INTL INC				NR	[NULL]	535,270	17,859,819
MOP	056166AC5	BABSON LOAN OPPORTUNITY CLO LTD FRN 20180420 SERIES# 1A 144A				AA	AA	20,000,000	17,792,000
MOP	29509PBG3	ERIE CNTY NY INDL DEV AGY SCH SCH FAC REV BDS 2004	R/MD 5.00	05/01/2013	AAA	Amj	AAA	164,100	1,770
MOP	066050CV5	BANKAMERICA CORP-CORP BOND				A	AA-	175,000	1,763
MOP	52735PAS6	LEVERETT MASS GO BDS	GO	R/MD 5.00	07/15/2017	A	AA	165,000	1,762
MOP	156708AP4	CEPHALON INC	CONV SR SUB NT	R/MD 2.00	06/01/2015	B-mj	B-	105,000	1,726
MOP	205862AL9	COMVERSE TECHNOLOGY INC	ZERO YIELD PUTTABLE SECS-ZYPS	R/MD0000	05/11/2013	Bmj	B+	189,000	171,990
MOP	714368BQ9	PERRIS CALIF CMNTY FACS DIST	SPL TAX NO 90-2	R/MD 8.75	10/01/2021	NR	NR	170,000	1,713
MOP	902549AH7	UAL CORP	SR SUB NT CONV	R/MD 4.50	06/30/2021	OTHmj	CCC	300,000	170,664
MOP	00206R102	AT&T INC				NR	[NULL]	589,275	17,020,030
MOP	88830M102	TITAN INTERNATIONAL INC				NR	[NULL]	622,942	16,925,334
MOP	369550108	GENERAL DYNAMICS CORP				Amj	A+	205,635	16,919,648
MOP	969457100	WILLIAMS COMPANIES INC				Bmj	B	679,283	16,886,975
MOP	775371107	ROHM & HAAS CO				BBB+mj	A-	230,983	16,846,745
MOP	982526105	WM WRIGLEY JR CO				Amj	A+	211,090	16,744,292
MOP	29273V100	ENERGY TRANSFER EQUITY L P	COM UNIT LTD PARTNERSHIP			NR	NR	797,791	16,689,788
MOP	80874P109	SCIENTIFIC GAMES CORP	CL A			B-mj	B-	771,210	16,551,709
MOP	046079RU5	ASSOCIATION CNTY COMMRS GA	LEASING PROG CTFS PARTN	COWETA CNTY PU PUR		Amj	NR	165,000	1,654
MOP	580135101	MCDONALDS CORP				BBB+mj	A-	258,495	16,527,136
MOP	G49349AA4	INWOOD PARK CDO 6.2863% 01/20/21 1X FLT				NR	NR	27,000,000	16,402,500
MOP	902911106	UST INC				Bmj	B+	242,663	16,381,451
MOP	574760HE7	MASHPEE MASS REF GO BDS SERIESGO		R/MD 5.25	10/15/2016	AAmj	AA+	150,000	1,626
MOP	373382A67	GEORGIA ST G/O SER D	R/MD 6.70	08/01/2010		AAA	AAA	150,000	1,619
MOP	97705LMZ7	WISCONSIN ST GO BDS 2007-1	GO	R/MD 5.00	05/01/2018	A	AA	150,000	1,612
MOP	268648102	EMC CORP-MASS	R/MD 11/30/2008			Bmj	B	1,299,266	16,123,891
MOP	46060A107	INTERNET ARCHITECTURE HOLDRS TRUST	ETF			B	B+	358,500	15,824,190
MOP	681919106	OMNICOM GROUP INC				NR	[NULL]	394,277	16,037,217
MOP	717528103	PHILADELPHIA CONSOLISHR	USD 0.00USD			NR	[NULL]	283,494	16,023,081
MOP	745310102	PUGET ENERGY INC	SHR USD 0.01USD			Bmj	B	656,006	15,938,789
MOP	13062PXP2	CALIFORNIA ST G/O UNREFUNDED BALANCE		R/MD 5.00	11/01/2012	A	A+	150,000	1,589
MOP	13062NU62	CALIFORNIA ST G/O-IBC	R/MD 5.25	02/01/2011		A	AA	150,000	1,584
MOP	168905107	CHILDREN'S PLACE				NR	[NULL]	431,539	15,837,481
MOP	20772GP44	CONNECTICUT ST GO BDS 2008B	GO	R/MD 5.00	04/15/2020	A	AA	150,000	1,577
MOP	682189AF2	ON SEMICONDUCTOR COR CNVBND#144A 2.625%15Dec26				Bmj	B+	170,000	157,076
MOP	93974ANG5	WASHINGTON ST G/O RFDG	SER R-03-A	R/MD 5.00	01/01/2015	AA	AA+	150,000	1,567
MOP	78464A797	SPDR KBW BANK	ETF			NR	[NULL]	438,236	15,640,205
MOP	628782104	NBTY INC	SHR USD 0.00USD			NR	[NULL]	557,543	15,640,196
MOP	699211FZ6	PARAMOUNT CALIF UNI SCH DIST GO REF BDS 2005	GO	R/MD 4.50		AAAmj	AAA	150,000	1,562
MOP	478700YE1	JOHNSON CNTY KANS UNI SCH DISTNO 229 G/O BLUE VY-SER A		R/MD 5.00	10/01/2011	AA	AA	150,000	1,558
MOP	88579Y101	3M CO	SHR USD 0.01USD			BBB+mj	A-	219,878	15,499,640
MOP	G81477104	SINA CORP				NR	[NULL]	375,091	15,378,731
MOP	565849106	MARATHON OIL CORP				NR	[NULL]	385,803	15,332,583
MOP	086516101	BEST BUY COMPANY INC				Bmj	B+	370,407	15,271,881
MOP	844030106	SOUTHERN UNION CO NEW				Bmj	B	693,258	15,251,676
MOP	42222G108	HEALTH NET INC	SHR USD 0.00USD			NR	NR	631,611	15,247,090
MOP	298785EK8	EUROPEAN INVESTMENT BANK 2.875% 20130315				AAA	AAA	157,000	1,559
MOP	130628H45	CALIFORNIA ST G/O	R/MD 5.00	10/01/2013		AAA	AAA	150,000	1,516
MOP	57636Q104	MASTERCARD INC				NR	NR	72,637	15,138,713
MOP	40429CCX8	HSBC FINANCE CORP				A	AA-	150,000	1,495
MOP	N22717107	***CORE LABORATORIES NV				NR	NR	140,443	14,884,149

MOP	64966G4F6	THE CITY OF NEW YORK GENERAL OBLIGATION BONDS FISCAL 08 SERL TAX EXEMPT BND	A	AA	150,000	1,473
MOP	78464A888	SPDR SER TR S&P HOMEBUILDERS ETF	NR	[NULL]	695,874	14,672,503
MOP	02364W105	AMERICA MOVIL SAB DE 1 ADR REPR 20.00 SHR	NR	[NULL]	311,669	14,617,276
MOP	64985YCW8	NEW YORK ST ENVIRONMENTAL FACSCORP ST PERS INCOME TAX 2006A R/MD 5.00	12 AAAmj	AAA	140,800	1,419
MOP	464287838	ISHARES TRUST DOW JONES US BASIC MATERIALS INDEX FUND	NR	[NULL]	216,830	14,152,494
MOP	876002AA4	TANZANITE TRUST P/C 09/10/08 @ 126.016893 R/MD 06/02/2014	NR	[NULL]	14,241,913	14,145,068
MOP	038222105	APPLIED MATERIALS INC	Bmj	B	889,916	14,075,801
MOP	576049PE4	MASSACHUSETTS WTR RESOURCES AUTH G/O REV RFDG R/MD 6.00 08/01/2014	AA	AA	125,000	1,403
MOP	57582NGS8	MASSACHUSETTS ST G/O CONS LN-SER B R/MD 5.25 03/01/2021	AAAmj	AAA	130,400	1,389
MOP	570759100	MARKWEST ENERGY PARTNERS LP	NR	[NULL]	569,105	13,675,593
MOP	78440X101	SL GREEN REALTY CORPREIT USD 0.01USD	NR	[NULL]	213,053	13,646,045
MOP	46270W105	IRIS INTERNATIONAL INC	B-mj	B-	840,323	13,571,216
MOP	032511107	ANADARKO PETROLEUM CORP	BBB+mj	A-	254,123	13,495,202
MOP	G0585R106	ASSURED GUARANTY LTD	NR	[NULL]	945,146	13,449,428
MOP	368287207	GAZPROM OAO 1 ADR REPR 04.00 SHR	NR	[NULL]	475,694	13,386,029
MOP	59259RX41	METROPOLITAN TRANSN AUTH N Y TRANSN-SER A R/MD 5.00 11/15/2014	A	A	125,000	1,336
MOP	74347R842	PROSHARES TRUST ULTRA RUSSELL 2000 PROSHARES	NR	[NULL]	268,353	13,345,195
MOP	76363PAB1	RICHLAND CNTY S C ENVIRONMENTAL IMPT REV RFDG SER A R/MD 6	BBB-	BBB	150,000	1,333
MOP	929042109	VORNADO REALTY TRUST	NR	[NULL]	145,729	13,309,430
MOP	651639106	NEWMONT MINING CORP HOLDING CO	OTHmj	C	333,012	13,210,586
MOP	629377508	DO NOT USE NRG ENERGY INC	NR	[NULL]	486,301	13,183,620
MOP	706388KP9	PEMBROKE MASS GO BDS 2006 GO R/MD 5.00 08/01/2022	Amj	NR	130,000	1,307
MOP	552541104	M&F WORLDWIDE CORP SHR USD 0.01USD	NR	[NULL]	295,070	13,071,601
MOP	81369Y308	SECTOR SPDR TRUST SHS BEN INT CONSUMER STAPLES	NR	[NULL]	465,002	12,996,806
MOP	5925974F2	METROPOLITAN TRANSN AUTH N Y SVC CONTRACT RFDG TCRS R/MD 5.125 01/01/14	A	AA	128,300	1,295
MOP	780259206	ROYAL DUTCH SHELL PL 1 ADR REPR 02.00 SHR	NR	[NULL]	219,668	12,927,462
MOP	13068GVV5	CALIFORNIA ST PUB WKS BRD LEASE REV DEPT CORR-ST PRISON SER E R/ A	A	A	120,000	1,290
MOP	24823QAB3	DENDREON CORP SR SUB NT CONV R/MD 4.75 06/15/2014	NR	[NULL]	175,000	1,284
MOP	812350106	SEARS HOLDINGS CORP	NR	[NULL]	128,576	12,814,013
MOP	282645589	***EKSPORTFINANS ASA REVERSE EXCHANGEABLE NT LKD APPLE INC COM	NR	[NULL]	79,640	12,802,130
MOP	1008524D1	BOSTOM MASS G/O SER A R/MD 5.00 02/01/2022	AA	AA+	118,800	1,274
MOP	893641100	TRANSDIGM GROUP INC SHR USD 0.01USD	NR	[NULL]	335,159	12,729,339
MOP	452151BW2	ILLINOIS ST G/O RFDG-FIRST SERR/MD 5.50 08/01/2014	A	AA	115,000	1,272
MOP	21038E101	CONSTELLATION ENERGYUNIT NPV USD	NR	[NULL]	1,253,089	12,593,544
MOP	78464A755	SPDR SER TR S&P METALS & MINING ETF	NR	[NULL]	227,760	12,514,068
MOP	92857W209	***VODAFONE GROUP PLC SPONSORED ADR NEW	NR	[NULL]	566,453	12,501,618
MOP	54439PAE2	LOS ANGELES CALIF CMNTY REDEV LEASE REV BDS 2005 R/MD 5.00 09/01/2012	Amj	NR	117,700	1,249
MOP	702282KG8	PASADENA CALIF UNI SCH DIST G/O RFDG R/MD 4.50 11/01/2010	AAAmj	NR	116,900	1,223
MOP	437076102	HOME DEPOT INC SHR USD 0.05EUR	NR	[NULL]	455,283	12,197,032
MOP	617446448	MORGAN STANLEY	NR	[NULL]	560,615	12,196,179
MOP	64983U3S7	NEW YORK ST DORM AUTH MENTAL HLTH FACS IMPT-F-2A L/C DEXIA CREDIT LOCAL	OTH	A-1+	121,700	1,217
MOP	118230101	BUCKEYE PARTNERS LP LP USD 0.00USD	NR	[NULL]	282,231	12,065,375
MOP	898526BL1	TSASC INC N Y TFABS-SER 1-PLANPRIN 2024 R/MD 6.25 07/15/2034	AAA	AAA	115,000	1,200
MOP	068306109	BARR PHARMACEUTICALS INC	NR	[NULL]	182,246	11,907,589
MOP	90458E107	***UNIBANCO-UNIAO DE BANCOS BRASILEIROS S A-GDR REP 1 PFD & 1 PFD CL B UNIBANC	NR	[NULL]	121,007	11,803,265
MOP	786514208	SAFEWAY INC	NR	NR	458,950	11,749,120
MOP	G9884KAA8	ZAIS INVESTMENT 3.5913% 05/17/15 2X FLT	NR	NR	12,500,000	11,721,250
MOP	020002101	ALLSTATE CORP	Bmj	B	261,552	11,658,680
MOP	464286731	ISHARES INC MSCI TAIWAN INDEX FD	NR	[NULL]	1,055,926	11,619,410
MOP	18725U109	CLINICAL DATA INC NEW	OTHmj	C	721,210	11,611,481
MOP	882508104	TEXAS INSTRUMENTS INC	Bmj	B+	508,655	11,573,427

MOP	544628GA2	LOS ANGELES CA REGL ARPTS IMPTCORP LSE REV FACS-SUBLSE CONTRAIR	NR	NR	125,000	1,152
MOP	464288562	ISHARES TR FTSE NAREIT RESIDENTIAL INDEX	NR	[NULL]	268,000	5,701,057
MOP	03076C106	AMERIPRISE FINANCIAL INC	NR	[NULL]	292,084	11,508,694
MOP	51808BAE2	LASMO (USA) INC-CORP BOND	A	AA-	100,000	1,150
MOP	64970KH34	NEW YORK N Y CITY MUN WTR FIN AUTH WTR & SWR SYS REV SER A TCRS	FAA	AAA	118,700	1,150
MOP	46625H100	JPMORGAN CHASE & CO SHR USD 1.00USD	Bmj	B+	285,034	11,486,870
MOP	71646E100	PETROCHINA CO LTD -ADR	NR	[NULL]	123,617	11,470,421
MOP	G37260109	***GARMIN LTD	NR	NR	326,084	11,393,375
MOP	464288810	ISHARES TR DOW JONES US MEDICAL DEVICES INDEX FD	NR	[NULL]	189,793	11,391,376
MOP	136385101	CANADIAN NATURAL RESOURCES	NR	[NULL]	147,638	11,207,201
MOP	38388F108	W R GRACE & CO-DEL NEW	OTHmj	D	747,811	11,067,603
MOP	389712EU0	GRAYSON CNTY TEX JR COLLEGE DIGO BDS 2007 GO BK QLFD	R/MD !AAAmj	NR	100,000	1,098
MOP	64605KT59	NEW JERSEY ST EDL FACS AUTH REV RFDG-RIDER UNIV-SER A R/MD 5.00	07/01/20 BBB+	BBB+	108,900	1,095
MOP	64110D104	NETAPP INC SHR USD 0.00USD	Bmj	B	534,473	10,919,283
MOP	494550106	KINDER MORGAN ENERGY PRNRS	NR	[NULL]	211,034	10,914,678
MOP	358802TK2	FRISCO TEX G/O INDPT SCH DIST SCH BLDG R/MD 5.00	08/15/2020 AAAmj	NR	105,500	1,090
MOP	76541VBP1	RICHMOND VA G/O RFDG & PUB IMPT-SER B R/MD 5.25	07/15/2014 AAAmj	AAA	100,000	1,087
MOP	86764L108	SUNOCO LOGISTICS PARTNERS LP	NR	[NULL]	241,346	10,848,503
MOP	57583F7C9	MASSACHUSETTS ST DEV FIN AGY R REV BDS 2005 D R/MD 5.00	07/01/2015 AAA	AAA	100,000	1,084
MOP	650034XN6	NEW YORK ST URBAN DEV CORP REVPERSONAL INCOME TAX-SER C-1 R/MD 5.00	03/ A	AAA	100,000	1,083
MOP	88283LDY9	TEXAS TRANSN COMMN ST HWY FD RREV BDS 2007 R/MD 5.00	04/01/2013 AA	AAA	100,000	1,078
MOP	54473EJF2	LOS ANGELES CNTY CALIF PUB WKS LEASE REV REF BDS 2005 A R/MD 5.00	12/01/20 A	AA	100,000	1,078
MOP	02209S103	ALTRIA GROUP INC	NR	[NULL]	531,699	10,736,598
MOP	575827EF3	MASSACHUSETTS ST G/O RFDG SER-A R/MD 6.00	11/01/2010 AA	AA	100,000	1,072
MOP	57582NJ30	MASSACHUSETTS ST G/O RFDG SER D R/MD 5.00	12/01/2019 AAAmj	AAA	100,000	1,072
MOP	25476FEX2	DISTRICT COLUMBIA G/O SER C R/MD 5.00	06/01/2016 AAA	AAA	100,000	1,071
MOP	392118DF9	GREATER LAWRENCE MASS REGL VOCLTD G.O BDS GO	R/MD 5.0	Amj	NR	100,000
MOP	427056106	HERCULES INC	B-mj	B-	545,002	10,654,789
MOP	745190GX0	PUERTO RICO COMWLTH HWY & TRANSN AUTH SER E R/MD 5.50	07/01/2012 AAAmj	AAA	100,000	1,065
MOP	559080106	MAGELLAN MIDSTREAM PARTNERS	NR	[NULL]	334,836	10,620,998
MOP	246579GA8	DELAWARE VALLEY PA REGL FIN AUTH LOC GOVT REV R/MD 5.50	07/01/2012 A	AA-	99,000	1,062
MOP	825502RF6	SHREWSBURY MASS G/O MUN PURP LN R/MD 5.00	08/15/2011 Amj	NR	100,000	1,061
MOP	64966BAJ2	NEW YORK CITY N Y G/O SER C XLCA R/MD 5.00	03/15/2012 A	AA	100,000	1,060
MOP	875892DZ1	TANTASQUA MASS REGL SCH DIST REF BDS 2005 GO	R/MD 4.50 AAAmj	NR	100,000	1,059
MOP	796720AP5	SAN BERNARDINO CALIF CMNTY COLGO BDS 2003 GO	R/MD 4.00 A	AA	100,000	1,055
MOP	950885KV4	WESLACO TEX INDPT SCH DIST G/OPSF GTD R/MD 5.875	02/15/2021 AAAmj	NR	100,000	1,052
MOP	64711RBF2	NEW MEXICO FIN AUTH ST TRANSN REV-SR LIEN-SER A R/MD 5.25	06/15/2019 AA	AA+	100,000	1,050
MOP	59259R5H3	METROPOLITAN TRANSN AUTH N Y R TRANS REV BDS 2008A R/MD 5.00	11/15/201 A	A	100,000	1,048
MOP	91086QAK4	UNITED MEXICAN STATES 6.375% 20130116 SERIES# MTN	BBB+	BBB+	100,000	1,047
MOP	575765WF5	MASSACHUSETTS MUN WHSL ELEC COPWR PROJ NO 6-SER A R/MD 5.25	07/01/20 A	AA	100,000	1,047
MOP	785849DJ6	SACRAMENTO CALIF CITY FING P/C 01/01/08 @ 100 R/MD 6.25	01/01/2030 NR	NR	100,000	1,047
MOP	68750U102	ORTHOVITA INC	NR	NR	4,020,760	10,453,976
MOP	03485P201	***ANGLO AMERICAN PLC ADR NEW	NR	[NULL]	537,371	10,446,492
MOP	606301FY0	MISSOURI ST G/O RFDG-FOURTH STBLDG-SER A R/MD 5.00	10/01/2018 AAA	AAA	100,000	1,044
MOP	14040H105	CAPITAL ONE FINANCIAL CORP	Amj	A	198,464	10,414,001
MOP	92826C839	VISA INC CL A COMMON STOCK	NR	NR	161,528	10,373,328
MOP	882696PJ0	TEXAS SOUTHN UNIV REV CONSTITUTIONAL APPROPRIA 2005 R/MD 4.00	10/01/20 AAmj	NR	100,000	1,037
MOP	149123101	***CATERPILLAR INC MEXICAN LISTED	NR	[NULL]	158,806	10,363,044
MOP	13062PRB0	CALIFORNIA ST G/O VAR PURP R/MD 4.125	04/01/2013 A	A+	100,000	1,035
MOP	7335812P6	PORT AUTH N Y & N J CONS-128THSER R/MD 4.00	11/01/2010 AAAmj	AAA	100,000	1,033
MOP	36227K106	GSE SYSTEMS INC SHR USD 0.01USD	NR	[NULL]	1,465,004	10,328,278



MOP	22541LAB9	CRED SIUS FIRST BOST-NY			A	AA-	100,000	1,031
MOP	64966AHU2	NEW YORK N Y G/O SER-I R/MD 5.25 04/15/2012			AAAAmj	AAA	100,000	1,029
MOP	025816109	***AMERICAN EXPRESS COMPANY (GERMAN LISTED)			NR	[NULL]	310,761	10,267,543
MOP	64983R4R5	NEW YORK ST DORM AUTH REVS REV BDS 1998-G R/MD 5.25 08/15/2009			A	AA	100,000	1,024
MOP	796815WK0	SAN BERNARDINO CNTY CALIF CTFSPARTN WEST VY DETENTION CTR REFING-A			A	AA	100,000	1,023
MOP	977123LR7	WISCONSIN ST TRANSN REV SER B R/MD 5.00 07/01/2015			A	AA+	100,000	1,022
MOP	64985WRE6	NEW YORK ST ENVRNMNL FACS CORPST CLN WTR & DRNKG WTR REV REVOLVING FDS-F			AAAAmj	AAA	100,000	1,020
MOP	38012G100	***GMARKET INC SPON ADR			NR	[NULL]	460,801	10,165,270
MOP	421924200	HEALTHSOUTH CORP PFD CONV SER A 144A			NR	[NULL]	13,150	10,151,800
MOP	871043105	SWITCH & DATA FACILITIES CO INC			NR	NR	869,193	10,126,098
MOP	650034W72	NEW YORK ST URBAN DEV CORP STATE FACILITIES & EQUIPMENT SER A-1			R AAAAmj	AAA	100,000	1,012
MOP	735581GV6	PORT WASH N Y UN FREE G/O SCH DIST R/MD 3.375 12/01/2009			AAmj	NR	100,000	1,011
MOP	57586PFV3	MASSACHUSETTS ST HSG FIN AGY HSG SINGLE FAMILY SER 125 R/MD 4.15 06/01/200			AA	AA	100,000	1,002
MOP	13068GZ66	CALIFORNIA ST PUB WKS BRD LSE REV RFDG-VARIOUS CMNTY CLGE-B R/MD 5.625 03/			A	AA	100,000	1,002
MOP	785721LX7	SACHEM CENT SCH DIST N Y G/O HOLBROOK SERIES B R/MD 4.00 10/15/2008			A	AA	100,000	1,001
MOP	57604PF82	MASSACHUSETTS ST WTR POLLUTN APOOL PROG BDS SERIES R/MD 5.25 08/01/200			AAA	AAA	90,000	998
MOP	64985MYV2	NEW YORK ST ENVIRONMENTAL FACSCORP ST REVOLVING FDS-NYC MUN WTR PJ-B			AAAAmj	AAA	100,000	993
MOP	282645AQ3	EKSPORTFINANS A/S 5.500% 20160525			AA	AA+	90,000	986
MOP	22160K105	COSTCO WHOLESALE CORSHR USD 0.00USD			NR	[NULL]	144,589	9,807,327
MOP	460951106	INTEROIL CORP			NR	[NULL]	355,118	9,799,481
MOP	M22465104	CHECK POINT SOFTWARE TECH			NR	[NULL]	420,721	9,785,970
MOP	74347R743	PROSHARES TRUST ULTRA FINANCIALS PROSHARES			NR	[NULL]	517,950	9,721,922
MOP	502424104	L-3 COMMUNICATIONS HOLDINGS INC			BBB+mj	A-	95,149	9,713,381
MOP	423074103	H J HEINZ CO			Amj	A+	195,147	9,698,220
MOP	464287465	***ISHARES MSCI EAFE INDEX FUND MEXICAN LISTED			NR	[NULL]	175,457	9,686,981
MOP	205862402	COMVERSE TECHNOLOGY INC NEW			B-mj	B-	899,851	9,682,397
MOP	67059L102	NUSTAR GP HOLDINGS LLC UNITS RPSTG LTD LBLTY COINT			NR	NR	520,114	9,642,914
MOP	464286848	***ISHARES INC MSCI JAPAN INDEX MEXCIAN LSTD			NR	[NULL]	937,078	9,623,791
MOP	918019100	UTILITIES HOLDRS TRUST			NR	[NULL]	86,085	9,535,635
MOP	441812GM0	HOUSEHOLD FINANCE CORP-CORP BD			A	AA-	90,000	953
MOP	69349DAA4	PNC PREFERRED FUNDING TRUST I			BBB+	A-	100,000	976
MOP	413086109	HARMAN INTERNATIONAL INDUSTRIES INC-NEW			BBB+mj	A-	295,481	9,481,099
MOP	610755YG9	MONROE CNTY N Y IDA REV STUDENT HSG-COLLEGIATE FNDTN ROCHESTER INSTITUT			BBB-mj	NR	98,300	948
MOP	031162AM2	AMGEN INC SR NT CONV 144A R/MD .125 02/01/2011			BBB+	A+	100,000	94,750
MOP	12541W209	C H ROBINSON WORLDWIDE INC NEW			Amj	A+	179,931	9,417,589
MOP	94946T106	WELLCARE HEALTH PLANS INC			NR	NR	259,373	9,413,424
MOP	23339M105	DWS DREMAN VALUE INCOME EDGE FUND INC			NR	[NULL]	1,091,463	9,408,411
MOP	013817AF8	ALCOA INC MAKE WHOLE CALL			BBB+	BBB+	93,000	944
MOP	399449107	***GROUPE DANONE-SPONSORED ADRREPSTG 1/5TH ORD FF 10 PAR			NR	[NULL]	638,515	9,374,039
MOP	866933401	SUN HEALTHCARE GROUP INC			NR	[NULL]	566,247	9,314,763
MOP	911312106	UNITED PARCEL SVC INC CL B			Bmj	B+	139,580	9,242,569
MOP	81369Y704	INDUSTRIAL SELECT SECT SPDR			NR	[NULL]	283,253	9,171,732
MOP	009158106	AIR PRODUCTS & CHEMICALS INC			Amj	A	119,912	9,148,926
MOP	749941AJ9	RF MICRO DEVICES INC SUB NT CONV R/MD 1.00 04/15/2014			NR	[NULL]	135,000	915
MOP	007903107	ADVANCED MICRO DEVICES INC			OTHmj	C	1,717,247	9,101,409
MOP	031162AL4	AMGEN INC			Amm	A+	150,000	90,965
MOP	539830109	LOCKHEED MARTIN CORP			NR	[NULL]	79,370	9,026,988
MOP	50075N104	KRAFT FOODS INC CL A			NR	NR	275,458	8,993,704
MOP	922908652	VANGUARD EXTENDED MARKET ETF ETF			NR	[NULL]	191,200	8,955,808
MOP	94106L109	WASTE MANAGEMENT INC DEL			Bmj	B+	262,883	8,901,218
MOP	222816100	COVANCE INC			NR	[NULL]	94,597	8,883,320

MOP	571837103	MARSHALL & ILSLEY CORPORATION NEW	Amj	A	402,438	8,843,575
MOP	401617105	GUESS INC	NR	[NULL]	225,412	8,840,884
MOP	0414293R0	ARLINGTON CNTY VA G/O PUB IMPTR/MD 5.25 06/01/2017	AAAAmj	AAA	86,500	884
MOP	87233Q108	TC PIPELINES LP UNIT COM LTD PARTNERSHIP INT	NR	NR	274,683	8,820,071
MOP	26874Q100	ENSCO INTERNATIONAL INC	NR	[NULL]	151,461	8,813,667
MOP	500255104	KOHL'S CORP	NR	[NULL]	170,779	8,710,924
MOP	698657103	PANTRY INC	NR	[NULL]	440,945	8,702,931
MOP	929903102	WACHOVIA CORP	NR	[NULL]	624,309	8,697,873
MOP	902549807	UAL CORPORATION NEW	NR	NR	692,022	8,671,036
MOP	931422109	WALGREEN CO SHR USD 0.07USD	NR	[NULL]	264,217	8,666,582
MOP	38122NFW7	GOLDEN ST TOB SECURITIZATION CORP CALIF TOB SETTLEMENT REV SER A	A	A	90,000	856
MOP	46626D108	***JSC MMC NORILSK NICKEL SPONSORED ADR GB LISTED	NR	[NULL]	797,810	8,496,677
MOP	658203ZD9	NORTH CAROLINA MUN PWR AGY NO 1 CATAWBA ELEC REV-A R/MD 5.50 01/01/20	BBB+	A-	81,200	848
MOP	872384102	TEPPCO PARTNERS LP UNITS LTD PARTNERSHIP INT	NR	NR	326,464	8,471,741
MOP	277461BE8	EASTMAN KODAK CO 3.375% 10/15/33 CV	NR	[NULL]	91,000	84,643
MOP	13062PLM2	CALIFORNIA ST VAR PURP G/O R/MD 5.25 11/01/2017	A	A+	80,000	844
MOP	666807102	NORTHROP GRUMMAN CORP	BBB+mj	A-	129,869	8,437,069
MOP	427866108	HERSHEY COMPANY (THE) FORMERLY HERSHEY FOODS CORP	Bmj	B+	205,246	8,430,470
MOP	806857108	SCHLUMBERGER LTD SHR USD 0.01USD	NR	[NULL]	102,937	8,414,894
MOP	46120E602	INTUITIVE SURGICAL ISHR USD 0.00USD	NR	[NULL]	30,578	8,405,281
MOP	64115T104	NETSCOUT SYS INC	NR	NR	756,012	8,399,293
MOP	808513105	CHARLES SCHWAB CORP NEW	NR	NR	367,970	8,382,357
MOP	20440W105	***COMPANHIA SIDERURGICA NACIONAL-SPONSORED ADR REPSTG ORD	NR	[NULL]	345,108	8,351,614
MOP	594918104	MICROSOFT CORP	Bmj	B+	336,776	8,274,586
MOP	118440106	BUCKLE INC/THE SHR USD 0.01USD	NR	[NULL]	131,467	8,235,093
MOP	853254AC4	STANDARD CHARTERED PLC	Amn	[NULL]	100,000	823
MOP	464288513	ISHARES IBOX \$ HIGH YIELD CORPORATE BOND FUND	NR	[NULL]	93,861	8,212,838
MOP	372460105	GENUINE PARTS CO	Amj	A	198,185	8,210,805
MOP	650013MQ5	NEW YORK ST TWY AUTH HWY & BRDG TR FD SER A R/MD 5.125 04/01/2016	A	AAA	80,000	821
MOP	067901108	***BARRICK GOLD CORP COM NPV (SICOVAM)	BBB+mj	A-	258,851	8,198,588
MOP	747906AE5	QUANTUM CORP 4.375% 08/01/10 CV	NR	[NULL]	106,000	81,626
MOP	79466L302	SALESFORCE.COM INC	NR	[NULL]	147,543	8,155,144
MOP	637640103	***NATIONAL SEMICONDUCTOR CORP	NR	[NULL]	465,614	8,123,102
MOP	04247X102	ARMSTRONG WORLD INDUSTRIES INCR/MD 6.35 08/15/2049	NR	NR	245,533	0
MOP	4041A0CE6	BANK OF SCOTLAND PLC 5.625% 20090720 SERIES# 144A	A	AA-	80,000	809
MOP	G4776G101	INGERSOLL-RAND CO LTD-CL A	NR	[NULL]	234,053	8,084,191
MOP	36962GF90	GENERAL ELECTRIC CAPITAL CORP MEDIUM TERM NOTES R/MD 2.885 02/18/201	AAA	AAA	85,000	803
MOP	887319AC5	TIME WARNER TELECOM INC	OTH	CCC+	91,000	80,329
MOP	099724106	BORG WARNER AUTOMOTIVE INC	NR	[NULL]	217,842	8,014,407
MOP	75281A109	RANGE RESOURCES CORPSHR USD 0.01USD	NR	[NULL]	163,345	8,007,335
MOP	959767BV5	WESTERN TOWNSHIPS MICH UTILS AREF BDS 2001 GO R/MD 5.25	A	AA	78,000	801
MOP	63900P103	NATURAL RESOURCE PARTNERS LP	NR	[NULL]	312,705	7,980,232
MOP	559079207	MAGELLAN HEALTH SERVICES INC	NR	NR	190,878	7,976,792
MOP	67622P101	OFFICEMAX INCORPORATED	Bmj	B	602,860	7,975,838
MOP	G0692U109	***AXIS CAPITAL HOLDINGS LTD	NR	NR	242,525	7,916,016
MOP	842587107	SOUTHERN CO	BBB+mj	A-	200,483	7,904,443
MOP	300668AA8	EXCEL MARITIME CARRIERS LTD	NR	[NULL]	150,000	789
MOP	49460W208	KINETIC CONCEPTS INC	NR	[NULL]	256,757	7,823,643
MOP	478251CH2	JOHNSON CITY TENN G.O. REF-WTR & SWR BDS 1998 R/MD 5.25 06/01/2010	A	AA-	75,000	781
MOP	92343V104	VERIZON COMMUNICATIONS	NR	[NULL]	148,696	7,796,041
MOP	G20045202	***CENTRAL EUROPEAN MEDIA ENTERPRISES LTD-CL A	B-mj	B-	125,629	7,787,742

MOP	740189105	PRECISION CASTPARTS SHR	USD	0.00USD				NR	[NULL]	88,070	7,763,371
MOP	931142BE2	WAL-MART STORES INC						AA	AA	75,000	775
MOP	370334104	GENERAL MILLS INC						BBB+mj	A-	111,270	7,747,062
MOP	98389B100	XCEL ENERGY INC SHR	USD	2.50USD				Bmj	B+	355,338	7,728,246
MOP	78355HJK6	RYDER SYSTEM INC	MAKE WHOLE CALL					BBB+	BBB+	80,000	773
MOP	001814AR3	ANR PIPELINE-CORP BOND						BBB+	A-	61,000	769
MOP	880779103	TEREX CORP NEW						B-mj	B-	228,266	7,644,628
MOP	45031U101	ISTAR FINANCIAL INC						Bmj	B+	1,528,500	7,642,500
MOP	852061100	SPRINT NEXTEL CORPORATION						Bmj	B	1,220,003	7,616,479
MOP	023135106	AMAZON.COM INC						NR	[NULL]	100,158	7,611,107
MOP	745291RL0	PUERTO RICO PUB FIN CORP	SERIES A 2004		R/MD	5.25	08/01/2029	A	AA	75,000	761
MOP	153501101	***CENTRAL FUND OF CANADA LTD	CL-A NON-VOTING SHARES					NR	NR	715,824	7,602,051
MOP	575930SV5	MASSACHUSETTS ST HSG FIN AGY	H HSG REV BDS SERIES		R/MD	3.90	12/01/2010	A	AA-	75,000	753
MOP	539320101	LIZ CLAIBORNE INC						BBB+mj	A-	402,621	7,516,129
MOP	208201CR2	CONNETQUOT CENT SCH DIST N Y	ISLIP G/O		R/MD	4.50	06/01/2009	AAA	NR	73,600	749
MOP	36242H104	GABELLI DIVIDEND & INCOME FUND						NR	[NULL]	531,300	7,486,017
MOP	464287168	ISHARES TR	DOW JONES SEL DIVID INDEX FD					NR	[NULL]	129,800	7,483,879
MOP	78355W106	***RYDEX ETF TRUST	S&P 500 EQUAL WEIGHTED INDEX					NR	[NULL]	185,000	7,544,393
MOP	412822108	HARLEY-DAVIDSON INC						NR	[NULL]	176,088	7,439,014
MOP	36962GZH0	GENERAL ELECT CREDIT CORP-MTN						AAA	AAA	75,000	740
MOP	645916R74	NEW JERSEY ECONOMIC DEV AUTH	REV CIGARETTE TAX		R/MD	5.375	06/15/2010	BBB	BBB	75,000	740
MOP	786004XN6	SACRAMENTO CA MUD SUB ELEC	REVREF		R/MD	8.00	11/15/2010	A	A	73,800	740
MOP	478898BX6	JOHNSON CNTY TEX G/O CTFS	OBLIG		R/MD	4.30	02/15/2011	AAA	AAA	72,300	739
MOP	26153C103	DREAMWORKS ANIMATION INC	CL A					NR	NR	246,058	7,351,721
MOP	66704V101	NORTHSTAR NEUROSCIENCE INC						NR	[NULL]	4,708,494	7,345,251
MOP	96950K103	WILLIAMS PIPELINE PARTNERS L	PCOM UNIT REPSTG LTD PARTNER	INTS				NR	NR	538,700	7,320,933
MOP	459902AP7	INTERNATIONAL GAME TECHNOLOGY						NR	[NULL]	76,000	73,202
MOP	36962GM76	GENERAL ELECTRIC CAPITAL CORP	FRN 20111121 SERIES# MTNA					AAA	AAA	75,000	732
MOP	811916105	***SEABRIDGE GOLD INC						NR	NR	416,434	7,287,595
MOP	032346108	AMYLIN PHARMACEUTICALS INC						OTHmj	C	372,142	7,282,819
MOP	926734401	VIGNETTE CORP SHR	USD	0.01USD				NR	[NULL]	594,633	7,272,362
MOP	82967N108	SIRIUS XM RADIO INC SHR	USD	0.00USD				NR	[NULL]	7,631,584	7,219,478
MOP	110122108	BRISTOL MYERS SQUIBB CO						NR	[NULL]	349,232	7,190,687
MOP	64966ECB1	NEW YORK N Y G/O SER J			R/MD	5.00	03/01/2019	A	AA	70,000	718
MOP	89417E109	THE TRAVELERS COMPANIES INC						NR	NR	148,992	7,157,427
MOP	049392103	ATLAS PIPELINE PARTNLP			USD	0.00USD		NR	[NULL]	292,267	7,148,851
MOP	6174462T5	MORGAN STANLEY						A	A+	75,000	709
MOP	52729N100	LEVEL 3 COMMUNICATIONS INC						NR	[NULL]	2,344,146	7,025,406
MOP	130684E33	CALIFORNIA ST PUB WKS BRD	LEASE DEPT OF CORR & REHAB	SERJ CALIF SUBS ABUSE				A	AA	65,100	702
MOP	59018YJ36	MERRILL LYNCH & CO INC						A	A	75,000	701
MOP	872275102	TCF FINANCIAL CORP						Amj	A+	333,782	6,995,403
MOP	57060U837	MARKET VECTORS ETF TR	COAL ETF					NR	[NULL]	220,532	6,986,674
MOP	25179M103	DEVON ENERGY CORPORATION						NR	[NULL]	70,825	6,939,434
MOP	002896207	ABERCROMBIE & FITCH CO-CL A						BBB+mj	A-	157,628	6,938,942
MOP	194162103	***COLGATE PALMOLIVE CO	(FRANKFURT LISTED)					NR	[NULL]	90,166	6,923,847
MOP	929160109	VULCAN MATERIALS CO						NR	[NULL]	89,068	6,851,556
MOP	68268N103	ONEOK PARTNERS LP						NR	[NULL]	134,169	6,835,911
MOP	46625HGT1	JPMORGAN CHASE & CO	ST NT		R/MD	5.375	10/01/2012	A	AA-	70,000	680
MOP	00845VAA8	AGERE SYSTEMS INC	SUB CONV NOTE		R/MD	6.50	12/15/2009	OTH	BB	67,000	67,754
MOP	78464A870	SPDR S&P BIOTECH ETF	ETF					NR	[NULL]	114,047	6,747,021
MOP	92204A884	VANGUARD SECTOR INDEX FDS	VANGUARD TELECOMMUNICATION	SERVICES ETF				NR	[NULL]	119,200	6,732,416

MOP	21868FAB9	CORE LABORATORIES LP				NR	[NULL]	55,000	67,101
MOP	68555P100	ORBCOMM INC				NR	NR	1,341,357	6,706,785
MOP	615369105	MOODY'S CORP				NR	[NULL]	185,882	6,694,354
MOP	02687QBL1	AMERICAN INTL GROUP INC MTN BEFR 4.95%032012	R/MD	4.95	03/20/2012	A	AA-	70,000	669
MOP	888808DB5	TOBACCO SETTLEMENT FING CORP P/C 06/01/08 @ 100	R/MD	4.50	06/01/2023	BBB-	BBB	75,000	664
MOP	670346105	NUCOR CORP				Bmj	B	150,353	6,618,539
MOP	91324PAL6	UNITEDHEALTH GROUP INC NOTES	R/MD	5.00	08/15/2014	BBB+	A-	70,000	662
MOP	832110100	SMITH INTERNATIONAL INC				NR	[NULL]	107,189	6,553,107
MOP	646046JZ6	NEW JERSEY ST CTFS PARTN SER AR/MD 5.00 06/15/2012				A	AA	60,600	655
MOP	404280AG4	***HSBC HLDGS PLC R/MD 6.50 05/02/2036				A	A+	75,000	654
MOP	390064103	GREAT ATLANTIC & PACIFIC TEA CO INC				OTHmj	C	641,208	6,534,551
MOP	0258M0BY4	AMERICAN EXPRESS CR CORP MEDIUM TERM NTS	R/MD	5.00	12/02/2010	A	A+	70,000	651
MOP	29250R106	ENBRIDGE ENERGY PARTNERS L P				NR	NR	169,019	6,483,569
MOP	459902102	INTL GAME TECHNOLOGY				Bmj	B+	360,789	6,450,907
MOP	29444U502	EQUINIX INC				NR	NR	88,613	6,437,734
MOP	464287754	ISHARES TRUST DOW JONES US INDUSTRIAL SECTORINDEX FUND				NR	[NULL]	104,741	6,378,727
MOP	456615103	INERGY LP				NR	[NULL]	306,372	6,378,665
MOP	053484101	AVALONBAY COMMUNITIES INC				NR	[NULL]	68,307	6,351,868
MOP	09062X103	BIOGEN IDEC INC SHR USD 0.00EUR				NR	[NULL]	139,724	6,339,278
MOP	G3223R108	EVEREST RE GROUP LTD				NR	[NULL]	76,406	6,327,945
MOP	576206106	MASSEY ENERGY CO SHR USD 0.62USD				NR	[NULL]	172,770	6,302,995
MOP	74347R107	PROSHARES TRUST ULTRA S&P500 PROSHARES ETF				NR	[NULL]	118,215	6,285,492
MOP	751028101	RALCORP HOLDINGS INC				NR	[NULL]	92,131	6,275,964
MOP	587118100	MENS WEARHOUSE INC (THE)				Bmj	B+	257,798	6,251,602
MOP	620076109	MOTOROLA INC				Bmj	B	877,283	6,226,077
MOP	78464A607	SPDR DJ WILSHIRE REIT ETF ETF				NR	[NULL]	88,577	6,217,220
MOP	446150104	HUNTINGTON BANCSHARES INC				Bmj	B+	760,006	6,173,229
MOP	254845EP1	DISTRICT COLUMBIA WTR AND SWR AUTH PUBLIC UTIL SUBORDINATED LIEN RFDG BND SE AAA					AAA	64,600	616
MOP	64986AED9	NEW YORK ST ENVTL FACS CORP STCLN WTR & DRKG WTR RVLG FUND FIN AUTH PROJ 2N AAAmj					AAA	56,200	614
MOP	649838FH7	NEW YORK ST DORM AUTH REVS NEW YORK UNIV SER A R/MD 5.75 07/01/2009 A					AA	60,000	613
MOP	84756N109	SPECTRA ENERGY PARTNERS LP				NR	NR	332,389	6,125,929
MOP	535555106	LINDSAY CORP				NR	[NULL]	73,455	6,078,769
MOP	37929X107	GLG PARTNERS INC				NR	NR	868,146	6,077,022
MOP	631103108	NASDAQ OMX GROUP/THE				NR	[NULL]	210,170	6,044,489
MOP	00207DAF9	ASM INTERNATIONAL NV CNVBND#144A 4.25 %06Dec11				BBmj	BB	50,000	60,239
MOP	942683103	WATSON PHARMACEUTICALS INC				B-mj	B-	218,564	6,002,642
MOP	071813109	BAXTER INTERNATIONAL INC				Bmj	B+	90,228	5,980,222
MOP	314211103	FEDERATED INVESTORS SHR 0.00USD				NR	[NULL]	220,657	5,979,805
MOP	217202100	COPANO ENERGY LLC COM UNITS				NR	NR	246,705	5,975,195
MOP	88732J108	TIME WARNER CABLE INC CLASS A				NR	NR	235,565	5,969,217
MOP	717124101	PHARMACEUTICAL PRODUCT DEVELOPMENT INC				Bmj	B+	142,108	5,954,325
MOP	75885Y107	REGENCY ENERGY PARTNERS LP				NR	NR	336,669	5,948,941
MOP	382410405	GOODRICH PETROLEUM CORP NEW				OTHmj	C	136,149	5,914,721
MOP	70788P105	PENN VIRGINIA GP HOLDINGS L.P				NR	NR	270,829	5,890,531
MOP	60871R209	MOLSON COORS BREWING CO -B				NR	[NULL]	121,016	5,880,773
MOP	459200101	***INTL BUSINESS MCHN USD0.20 UK LISTED				NR	[NULL]	50,938	5,863,983
MOP	67058H102	NUSTAR ENERGY LP LP NPV USD				NR	[NULL]	140,791	5,835,787
MOP	G24182100	COOPER INDUSTRIES LTD				NR	[NULL]	136,304	5,833,811
MOP	337738108	FISERV INC				Bmj	B+	116,008	5,819,657
MOP	969465608	WILLIAMS CONTROLS INC NEW				B-mj	B-	443,132	5,800,598
MOP	92839U107	VISTEON CORP				NR	[NULL]	1,825,760	5,758,447

MOP	12572Q105	CME GROUP INC	SHR	USD	0.01USD				NR	[NULL]	17,897	5,757,107
MOP	039380100	ARCH COAL INC	SHR	USD	0.01USD				NR	[NULL]	151,839	5,753,332
MOP	370373102	GENERAL MOLY INC	SHR	USD	0.00USD				NR	NR	1,028,288	5,748,130
MOP	149123BN0	CATERPILLAR INC	NTS		R/MD	6.05	08/15/2036		A	A	55,000	57,167
MOP	744320102	PRUDENTIAL FINANCIAL INC							NR	[NULL]	70,478	5,704,701
MOP	247907207	DELTA PETROLEUM CORP NEW							OTHmj	C	350,392	5,702,980
MOP	713448108	PEPSICO INC							Amj	A+	79,511	5,699,348
MOP	74251V102	PRINCIPAL FINANCIAL SHR		USD	0.01USD				NR	[NULL]	131,122	5,689,384
MOP	115736100	BROWN SHOE COMPANY							NR	[NULL]	198,647	5,641,575
MOP	864770AF9	SUFFOLK CNTY N Y INDL DEV AGY CONTINUING 1ST MTG-JEFFERSONS FERRY-SER A							AAAmj	AAA	52,100	560
MOP	101121101	BOSTON PROPERTIES INC							BBB+mj	A-	61,875	5,526,723
MOP	617477104	MORGAN STANLEY EMERGING	MARKETS DOMESTIC DEBT FUND INC						NR	NR	449,593	5,503,018
MOP	4041A2AH7	HBOS PLC 6.750% 20180521 SERIES# 144A							A	A	65,000	55,023
MOP	65562QAF2	NORDIC INVESTMENT BANK							AAA	AAA	50,000	550
MOP	344849104	FOOT LOCKER INC	SHR	USD	0.01USD				NR	[NULL]	324,862	5,494,391
MOP	254709108	DISCOVER FINANCIAL SERVICES							NR	NR	387,126	5,491,769
MOP	45188RWK1	ILLINOIS DEV FIN AUTH REV LOC GOVT PG-GENEVA CMNTY-304-B	R/MD	5.75	01/01/20				AAAmj	NR	50,000	549
MOP	55261F104	M & T BANK CORP							Amj	A	60,821	5,473,647
MOP	25659P402	DOLAN MEDIA COMPANY							NR	NR	424,144	5,462,975
MOP	628891103	***NDS GROUP PLC	SPONSORED ADR						NR	[NULL]	96,223	5,443,335
MOP	45188RT82	ILLINOIS DEV FIN AUTH OLIVING FD BDS	200 2		R/MD	5.25	09/01/2012		AAAmj	NR	50,000	543
MOP	28264QGC2	EKSPORTFINANS A/S 5.500% 20170626							AAAmj	AA+	50,000	541
MOP	632525AD3	NATIONAL AUSTRALIA BANK							A	AA-	51,400	540
MOP	46246KYE6	IOWA FIN AUTH IOWA ST	REVOLVING FD		R/MD	5.00	08/01/2018		AAA	AAA	50,000	536
MOP	395259104	GREENHILL & CO INC							NR	[NULL]	63,044	5,358,740
MOP	915137TL7	UNIVERSITY TEX UNIV REVS	RFDG FING SYS SER A		R/MD	5.25	08/15/2011		AAAmj	AAA	50,000	536
MOP	745190FG8	PUERTO RICO COMWLTH HWY &	TRANSN AUTH TRANSN REV SER B	R/MD	5.75	07/0	A		AAA	AAA	50,000	535
MOP	552953101	MGM MIRAGE							NR	[NULL]	173,995	5,347,388
MOP	84265V105	SOUTHERN PERU COPPER CORP	COMMON SHS						NR	[NULL]	241,658	5,326,142
MOP	060505DT8	BANK OF AMERICA CORP							A	A	70,000	53,222
MOP	278865100	ECOLAB INC							Amj	A	107,529	5,310,857
MOP	442436T84	HOUSTON TEX WTR & SWR SYS REV RFDG-JR LIEN-SER B		R/MD	5.25	12/01/2030			AAAmj	AA	50,000	530
MOP	344612EB8	FONTANA CALIF PUB FING AUTH	TAX ALLOC REV NORTH FONTANA REDEV PJ-SER A						AAAmj	AAA	50,000	528
MOP	084670207	BERKSHIRE HATHAWAY INC	CL B						Bmj	B	1,236	5,253,000
MOP	48124G104	JPMORGAN CHASE CAP XXVI	8% SER Z FIXED TO FLT CAP SECSPFD						Amj	A	218,749	5,245,601
MOP	503687JY2	LA MIRADA CALIF REDEV AGY	RFDG-INDL-COML-SER A	R/MD	5.00	08/15/2017			AAAmj	AAA	50,000	523
MOP	540261FK5	LODI CALIF G/O UNI SCH DIST	R/MD	5.00	08/01/2015				A	AA	50,000	523
MOP	743410102	PROLOGIS							NR	[NULL]	125,631	5,194,842
MOP	36962GT38	GENERAL ELECTRIC CAPITAL CORP							AAA	AAA	50,000	519
MOP	019589308	ALLIED WASTE INDUSTRIES INC	NEW						B-mj	B-	461,294	5,175,719
MOP	59259NKZ5	METROPOLITAN TRANSN AUTH N Y	DEDICATED TAX FD SER A	R/MD	3.80	11/15/201			AAA	AAA	50,000	518
MOP	13062PRF1	CALIFORNIA ST G/O VAR PURP	R/MD	4.40	04/01/2015				A	A+	50,000	515
MOP	364730101	GANNETT CO INC							Amj	A	284,300	5,148,673
MOP	940157HG8	WASHINGTON SUBN SAN DIST MD	RFDG SEW DISP G/O	R/MD	5.00	06/01/2014			AAA	AAA	47,000	513
MOP	64985M4N3	NEW YORK ST ENVIRONMENTAL FACSCORP	ST WTR REVOLVING FDS REV POOLED FING PC						AAAmj	AAA	50,000	513
MOP	685564106	ORBITAL SCIENCES CORP							B-mj	B-	207,393	5,126,755
MOP	91324P102	UNITEDHEALTH GROUP INC							NR	[NULL]	192,622	5,111,803
MOP	067383109	C R BARD INC							BBB+mj	A-	51,750	5,106,535
MOP	192446102	COGNIZANT TECHNOLOGY SOLUTIONSCORP-CL A							Bmj	B+	211,496	5,101,284
MOP	64966BG80	NEW YORK CITY N Y G/O	SER D	R/MD	4.50	08/01/2012			A	AA	48,300	510
MOP	02687QBC1	AMERICAN INTERNATIONAL GROUP I							Amm	A-	102,000	510

MOP	29266R108	ENERGIZER HOLDINGS INC					NR	NR	57,619	5,067,591
MOP	682128103	OMNIVISION TECHNOLOGIES INC					NR	NR	403,789	5,053,419
MOP	130628H78	CALIFORNIA ST G/O	R/MD	5.00	10/01/2016		A	A+	50,000	505
MOP	616880BJ8	MORGAN J P & CO	R/MD	6.25	02/15/2011		A	A+	50,000	505
MOP	855244109	***STARBUCKS CORP	(GERMAN LISTING)				NR	[NULL]	314,507	5,036,201
MOP	59465MJZ9	MICHIGAN ST HSG DEV AUTH	RENTAL HSG REV SER B	R/MD	5.10	10/01/2019	A	AA	50,000	503
MOP	64966DKD0	NEW YORK N Y G/O SER C	R/MD	3.25	08/15/2009		A	AA	50,000	503
MOP	928563402	VMWARE INC	SHR	USD	0.01EUR		NR	[NULL]	181,568	5,023,805
MOP	64966CCH2	NEW YORK N Y G/O	SER I	R/MD	3.625	03/01/2009	A	AA	50,000	502
MOP	60954PBE3	MONMOUTH CNTY N J IMPT AUTH	LEASE REV BROOKDALE CMNTY	COLLEGE PROJ			A	AA	50,000	502
MOP	58501N101	MEDIVATION INC					NR	NR	177,582	5,018,467
MOP	Y2109Q101	DRYSHIPS INC					NR	[NULL]	102,023	5,017,491
MOP	91307C102	UNITED THERAPEUTICS SHR	USD	0.01USD			NR	[NULL]	47,339	5,014,715
MOP	752131PD8	RANCHO MIRAGE CALIF REDEV AGY TAX ALLOCATION HSG-SER A	R/MD	3.875	04/01/10		A	AA	50,000	501
MOP	593490GR0	MIAMI FLA SPL OBLIG G/O	RFDG-SER C	R/MD	3.75	10/01/2012	NR	NR	49,700	501
MOP	36962GX82	GENERAL ELEC CAP CORP	MEDIUM TERM NOTE	R/MD	5.72	08/22/2011	AAA	AAA	50,000	500
MOP	377372AA5	GLAXOSMITHKLINE CAPITAL INC	MAKE WHOLE CALL				A	A+	50,000	500
MOP	704549104	PEABODY ENERGY CORP SHR	USD	0.01USD			NR	[NULL]	93,665	4,990,752
MOP	00209TAA3	COMCAST CABLE COMMUNICATIONS H					BBB+mm	BBB+	45,000	497
MOP	263534109	E I DU PONT DE NEMOURS & CO					Bmj	B	108,353	4,961,701
MOP	311900104	FASTENAL CO					Amj	A	91,501	4,949,106
MOP	49455U100	KINDER MORGAN MGMT LLC	SHS				NR	NR	101,598	4,925,471
MOP	451713101	IKON OFFICE SOLUTIONS INC					Bmj	B	285,762	4,903,676
MOP	235825205	DANA HOLDING CORP					NR	NR	891,082	4,900,951
MOP	893526DG5	TRANSCANADA PIPELINES LTD	MAKE WHOLE CALL				BBB+	A-	50,000	490
MOP	053332102	AUTOZONE INC					Bmj	B+	37,936	4,875,914
MOP	902653104	UDR INC	COM				B-mj	B-	196,628	4,856,712
MOP	989701107	ZIONS BANCORPORATION					Amj	A	106,593	4,820,135
MOP	45245W109	IMCLONE SYSTEMS INC					B-mj	B-	83,716	4,814,507
MOP	74005P104	PRAXAIR INC					Amj	A	58,845	4,811,932
MOP	03760AAK7	GCB APOGENT TECHNOLO CONV BOND FRN 15Dec33					BBB	BBB+	25,000	48,000
MOP	806857AD0	SCHLUMBERGER LTD CNVBND#B 2.125%01Jun23					A	A+	23,000	47,946
MOP	73935X575	POWERSHARES WATER RESOURCES	PORTFOLIO EXCHANGE-TRADED FD TRUST				NR	[NULL]	243,790	4,780,722
MOP	09247X101	BLACKROCK INC	SHR	USD	0.01USD		NR	[NULL]	23,033	4,772,322
MOP	36962GZ56	GENERAL ELECTRIC CAPITAL CORP					AAA	AAA	50,000	475
MOP	78464A730	SPDR SER TR	S&P OIL & GAS EXPLORATION & PRODUCTION ETF				NR	[NULL]	98,137	4,648,396
MOP	731068102	POLARIS INDUSTRIES INC					BBB+mj	A-	94,369	4,690,045
MOP	28336L109	EL PASO CORPORATION					B-mj	B-	351,986	4,674,374
MOP	036115103	ANN TAYLOR STORES CORP					Bmj	B	205,107	4,657,160
MOP	316773100	FIFTH THIRD BANCORP					BBB+mj	A-	325,078	4,648,615
MOP	464330109	ISIS PHARMACEUTICALSSHR	USD	0.00USD			NR	[NULL]	283,737	4,648,180
MOP	035710409	ANNALY CAPITAL MANAGEMENT INC					Bmj	B	357,219	4,643,847
MOP	87264S106	TRW AUTOMOTIVE HOLDINGS INC					NR	NR	254,257	4,637,648
MOP	464288869	ISHARES TR	RUSSELL MICROCAP INDEX FUND				NR	[NULL]	106,000	4,629,020
MOP	487836108	KELLOGG CO					Amj	A	81,514	4,618,502
MOP	09061GAC5	BIOMARIN PHARMACEUTI CONV BOND 2.5 %29Mar13					OTHmj	CCC	25,000	46,178
MOP	707884102	PENN VA RESOURCE PARTNERS L P COM UNIT REPTG LTD PARTNERSHIP					NR	NR	252,480	4,595,136
MOP	318522307	FIRST AMERICAN CORP					Bmj	B	139,009	4,586,741
MOP	26875P101	EOG RESOURCES INC					NR	[NULL]	49,035	4,536,228
MOP	80007P307	SANDRIDGE ENERGY INC					NR	NR	194,466	4,519,390
MOP	92220P105	VARIAN MEDICAL SYSTESH	USD	1.00USD			Bmj	B+	76,293	4,508,005

MOP	62985Q101	NALCO HOLDING COMPANY					NR	NR	221,644	4,492,724
MOP	501803308	LCA-VISION INC					B-mj	B-	850,061	4,480,672
MOP	640268AH1	NEKTAR THERAPEUTICS	SUB NT	R/MD	3.25	09/28/2012	NR	[NULL]	87,000	44,083
MOP	55354G100	MSCI INC	CL A				NR	NR	195,524	4,391,469
MOP	60852M104	MOLECULAR INSIGHT PHSR	USD	0.01USD			NR	[NULL]	642,717	4,338,340
MOP	713409100	PEPSI BOTTLING GROUP INC					NR	[NULL]	139,522	4,332,856
MOP	831756101	SMITH & WESSON HOLDING CORP					B-mj	B-	891,632	4,324,415
MOP	35671DAK1	FREEPORT-MCMORAN COP CONV BOND 7 %11Feb11					B	B+	20,000	43,203
MOP	83404B103	SOFTWARE HOLDRS TRUST					NR	[NULL]	108,479	4,287,090
MOP	008190100	AFFILIATED COMPUTER SERVICES INC-CL A					Bmj	B+	89,882	4,312,538
MOP	79546E104	SALLY BEAUTY HOLDINGS INC					NR	NR	475,318	4,287,368
MOP	16942X104	***CHINA SUNERGY CO LTD	SPONSORED ADR				NR	[NULL]	511,711	4,283,021
MOP	26817G102	DYNEGY INC DEL	CL A				OTHmj	C	1,197,245	4,281,348
MOP	Y75638109	***SEASPAR CORP					NR	NR	203,474	4,272,954
MOP	53071M104	LIBERTY MEDIA HOLDING	CORPORATION INTERACTIVE SER A				NR	NR	306,655	4,267,411
MOP	876568502	***TATA MOTORS LTD	SPONSORED ADR				NR	[NULL]	434,195	4,229,059
MOP	665859104	NORTHERN TRUST CORP					BBB+mj	A-	59,619	4,216,256
MOP	05523UAA8	BAE SYSTEM HOLDING INC					BBB+mm	BBB+	40,000	424
MOP	71645WAJ0	PETROBRAS INTERNATIONAL FINANCE CO 7.750% 20140915					BBB+mj	[NULL]	40,000	420
MOP	524901105	LEGG MASON INC					A	A	124,817	4,197,471
MOP	008252108	AFFILIATED MANAGERS GROUP INC					Bmj	B+	45,947	4,173,780
MOP	404280406	***HSBC HOLDINGS PLC	SPONSORED ADR NEW				NR	[NULL]	52,484	4,173,528
MOP	60443P103	MINRAD INTERNATIONAL INC					NR	[NULL]	4,633,682	4,170,314
MOP	674599105	OCCIDENTAL PETE CORP					BBB+mj	A-	59,132	4,162,893
MOP	231021106	CUMMINS INC					Bmj	B	76,255	4,142,858
MOP	382550101	***GOODYEAR TIRE & RUBBER CO	GERMAN LISTING				NR	[NULL]	254,783	4,112,128
MOP	716768106	PETSMART INC					Bmj	B	155,976	4,075,029
MOP	G4672QAA2	HUTCHISON WHAMPOA INT 6.5% 02/13/13 REGS					BBB+mn	[NULL]	4,000,000	4,046,276
MOP	00163U106	AMAG PHARMACEUTICALSSHR	USD	0.01USD			NR	[NULL]	94,086	4,014,367
MOP	988498101	YUM! BRANDS INC					NR	[NULL]	103,119	4,013,288
MOP	020813101	***ALPHARMA INC	CL A GERMAN LISTED				NR	[NULL]	108,476	4,002,764
MOP	676220106	OFFICE DEPOT INC					Bmj	B	646,506	3,997,993
MOP	136375BQ4	***CANADIAN NATIONAL RAILWAY	R/MD	6.375	11/15/2037		BBB+	A-	40,000	399
MOP	03938L104	***ARCELORMITTAL SA LUXEMBOURGNEW NY REGISTRY SHARES ADR					NR	[NULL]	70,755	3,970,205
MOP	536020100	LINN ENERGY LLC	MLP	NPV	USD		NR	[NULL]	261,024	3,970,175
MOP	206708109	CONCUR TECHNOLOGIES INC					NR	[NULL]	88,216	3,947,666
MOP	02553E106	AMERICAN EAGLE OUTFISHR	USD	0.01USD			NR	[NULL]	245,897	3,947,385
MOP	713291102	PEPCO HOLDINGS INC					NR	[NULL]	175,133	3,942,244
MOP	462846106	IRON MOUNTAIN INC					Bmj	B	150,157	3,940,120
MOP	12189T104	BURLINGTON NORTHERN SANTA FE CORP					BBB+mj	A-	39,971	3,938,183
MOP	676118102	ODYSSEY MARINE EXPLORATION					NR	[NULL]	751,403	3,922,324
MOP	750438103	RADIOSHACK CORP					Bmj	B+	223,067	3,909,026
MOP	002824100	ABBOTT LABORATORIES					BBB+mj	A-	66,691	3,880,082
MOP	708160106	J C PENNEY CO INC					Bmj	B	98,896	3,852,790
MOP	978166106	WONDER AUTO TECHNOLOGY INC					NR	NR	588,747	3,850,405
MOP	984121103	XEROX CORP					Bmj	B	301,451	3,786,225
MOP	962166104	WEYERHAEUSER CO					Bmj	B	65,944	3,779,910
MOP	464287804	ISHARES S&P SMALLCAP 600 INDEX FUND	ETF				NR	[NULL]	59,546	3,777,658
MOP	404132102	HCC INSURANCE HOLDINGS INC					BBB+mj	A-	143,404	3,757,185
MOP	464287481	ISHARES TR	RUSSELL MIDCAP GROWTH INDEX FD				NR	[NULL]	83,259	3,725,008
MOP	949829204	WELLS FARGO CAP XIV	8.625% GTD ENHANCED TR PFD	SECS-TRUPS			NR	[NULL]	157,210	3,694,435

MOP	115637209	BROWN FORMAN CORP-CL B			Amj	A	52,049	3,668,414
MOP	68628V308	ORION MARINE GROUP ISHR	USD	0.00USD	NR	[NULL]	328,687	3,664,860
MOP	73935X500	POWERSHARES EXCHANGE-TRADED	FD WILDER HILL CLEAN ENERGY		NR	[NULL]	222,764	3,642,191
MOP	060505104	BANK OF AMERICA CORP			NR	[NULL]	133,514	3,631,581
MOP	580645109	MCGRAW HILL COMPANIES INC			NR	NR	90,869	3,610,861
MOP	859737207	STERLITE INDUSTRIES	1 ADR REPR 01.00 SHR		NR	[NULL]	373,675	3,605,964
MOP	379336100	GLOBAL INDUSTRIES LTD			NR	[NULL]	425,875	3,605,032
MOP	911163103	UNITED NATURAL FOODS INC			NR	[NULL]	143,244	3,591,557
MOP	459506101	INTL FLAVORS & FRAGRANCES			NR	[NULL]	83,122	3,576,740
MOP	811904101	SEACOR HOLDINGS INC	FORMERLY SEACOR SMIT INC		Bmj	B	41,761	3,566,389
MOP	344419106	FOMENTO ECONOMICO ME	1 ADR REPR 10.00 SHR		NR	[NULL]	86,583	3,549,903
MOP	089302103	BIG LOTS INC	COM		B-mj	B-	110,945	3,549,131
MOP	65248E104	NEWS CORP	SHR	USD 0.01USD	NR	[NULL]	284,222	3,541,406
MOP	198516106	COLUMBIA SPORTSWEAR CO			NR	[NULL]	77,004	3,531,480
MOP	742962103	PRIVATEBANCORP INC			NR	[NULL]	94,642	3,523,522
MOP	124857202	CBS CORP	NEW CLASS B		B-mj	B-	223,949	3,509,505
MOP	029429107	AMERICAN SCIENCE & ESHR	USD	0.66USD	NR	[NULL]	49,075	3,497,085
MOP	554489104	MACK-CALI REALTY CORP			Bmj	B	92,497	3,484,362
MOP	151020104	CELGENE CORP			B-mj	B-	53,609	3,433,817
MOP	370442816	GENERAL MOTORS CORP	PFD 7.2500 15Apr41	25.00USD	NR	[NULL]	325,400	3,432,970
MOP	48203R104	JUNIPER NETWORKS			Bmj	B	132,908	3,432,083
MOP	89628E104	TRINA SOLAR LTD	1 ADR REPR 01.00 SHR	USD 0.00	NR	[NULL]	128,511	3,428,031
MOP	950590109	WENDYS INTERNATIONAL INC			Bmj	B+	155,737	3,413,755
MOP	03761U106	APOLLO INVESTMENT CORPORATION	COMMON STOCK		NR	NR	199,531	3,411,980
MOP	452526106	IMMUCOR INC			Bmj	B	108,158	3,406,112
MOP	464287648	ISHARES RUSSELL 2000 GROWTH INDEX FUND	ETF		NR	[NULL]	47,735	3,395,391
MOP	65251F105	NEWSTAR FINANCIAL INC			NR	NR	409,602	3,383,313
MOP	244199105	DEERE & CO			BBB+mj	A-	54,496	3,374,174
MOP	296315104	ESCO TECHNOLOGIES INSHR	USD	0.01USD	NR	[NULL]	66,384	3,359,030
MOP	096627104	BOARDWALK PIPELINE PLP	NPV	USD	NR	[NULL]	191,571	3,358,240
MOP	00724F101	ADOBE SYSTEMS INC	SHR	USD 0.00EUR	NR	[NULL]	84,645	3,350,249
MOP	01881G106	ALLIANCEBERNSTEIN HOLDING LP			NR	[NULL]	85,658	3,314,965
MOP	534187109	LINCOLN NATIONAL CORP-IND			Bmj	B+	67,629	3,298,943
MOP	216648402	COOPER COS INC/THE			NR	[NULL]	90,791	3,298,437
MOP	283702108	EL PASO PIPELINE PARTNERS L P	COM UNIT LTD PARTNERSHIP INT		NR	NR	214,124	3,297,510
MOP	156708109	CEPHALON INC			OTHmj	C	43,611	3,294,462
MOP	291011104	EMERSON ELECTRIC CO			NR	[NULL]	76,756	3,285,541
MOP	143130102	CARMAX INC	SHR	USD 0.50USD	NR	[NULL]	216,186	3,283,865
MOP	Y8564M105	TEEKAY LNG PARTNERS LP			NR	[NULL]	206,628	3,281,253
MOP	075887109	BECTON DICKINSON & CO			Amj	A	41,175	3,280,412
MOP	57060U100	MARKET VECTORS ETF TRUST	GOLD MINERS ETF		NR	[NULL]	96,755	3,279,898
MOP	00130H105	AES CORP			Bmj	B	272,105	3,266,348
MOP	43129M107	HILAND HLDGS GP LP	UNIT LTD PARTNERSHIP INT		NR	NR	162,551	3,264,024
MOP	87161C105	SYNOVUS FINANCIAL CORP			Amj	A	296,054	3,256,594
MOP	262037104	DRIL-QUIP INC	SHR	USD 0.01USD	NR	[NULL]	68,879	3,254,257
MOP	989855101	ZYGO CORP	SHR	USD 0.10USD	NR	[NULL]	246,397	3,240,121
MOP	01861G100	ALLIANCE HLDGS GP L P	COM UNITS REPSTG LTD PARTNER INT		NR	NR	172,844	3,239,097
MOP	983134107	WYNN RESORTS LTD			NR	[NULL]	35,157	3,239,014
MOP	464286822	ISHARES MSCI MEXICO INVESTABLE MARKET INDEX FUND	ETF		NR	[NULL]	74,096	3,238,736
MOP	92204A405	VANGUARD SECTOR INDEX FDS	VANGUARD FINANCIALS ETF		NR	[NULL]	81,173	3,270,460
MOP	26969P108	EAGLE MATERIALS INC			Bmj	B+	117,730	3,224,625



MOP	573284106	MARTIN MARIETTA MATERIALS INC	Bmj	B+	27,731	3,211,804
MOP	04939R108	ATLAS PIPELINE HLDGS L P UNITS REPSTG LTD PARTNER INT	NR	NR	129,023	3,190,739
MOP	78464A862	SPDR SER TR S&P SEMICONDUCTOR ETF	NR	[NULL]	85,667	3,180,139
MOP	478160104	JOHNSON & JOHNSON	Amj	A+	44,930	3,173,855
MOP	493267108	KEYCORP	NR	[NULL]	240,540	3,172,723
MOP	209115104	CONSOLIDATED EDISON SHR USD 0.10USD	Amj	A	69,049	3,163,480
MOP	Y2573F102	***FLEXTRONICS INTERNATIONAL LTD	NR	NR	417,467	3,157,720
MOP	58155Q103	MCKESSON CORP SHR USD 0.01USD	NR	NR	57,204	3,157,375
MOP	486587108	KAYDON CORP	NR	[NULL]	57,023	3,157,364
MOP	811065101	SCRIPPS NETWORKS INTERACTIVE INC CL A	NR	[NULL]	74,983	3,150,786
MOP	09064M105	BIODEL INC	NR	NR	616,286	3,143,059
MOP	774341101	ROCKWELL COLLINS INC.	NR	[NULL]	64,136	3,104,182
MOP	04621X108	ASSURANT INC	NR	[NULL]	60,049	3,069,285
MOP	78427V102	SI INTERNATIONAL INC	NR	NR	100,999	3,068,350
MOP	759351406	REINSURANCE GROUP OFSHR USD 0.01USD	BBB+mj	A-	60,975	3,033,506
MOP	G2552X108	***COVIDIEN LIMITED	NR	NR	54,909	3,030,208
MOP	427096508	HERCULES TECHNOLOGY GROWTH CAPITAL INC	NR	NR	315,339	3,027,254
MOP	983024AD2	WYETH CONV NOTE R/MD 2.62125 01/15/2024	BBB+	A+	31,000	30,205
MOP	749941AF7	RF MICRO DEVICES INC SUB NT CONV 144A R/MD .75 04/15/2012	NR	[NULL]	40,000	30,074
MOP	251566105	***DEUTSCHE TELEKOM AG SPONSORED ADR	NR	[NULL]	196,663	2,995,177
MOP	696429307	PALL CORP	Bmj	B+	86,301	2,959,261
MOP	354613101	FRANKLIN RESOURCES INC	BBB+mj	A-	31,655	2,952,494
MOP	501044101	KROGER CO	Bmj	B	109,353	2,932,847
MOP	053611109	AVERY DENNISON CORP	BBB+mj	A-	63,500	2,930,906
MOP	73172K104	POLYCOM INC	Bmj	B	113,434	2,921,833
MOP	431475102	HILL ROM HOLDINGS INC COM	Bmj	B	98,628	2,918,403
MOP	53071M302	LIBERTY MEDIA HOLDING CORPORATION CAPITAL SER A	NR	NR	204,151	2,903,027
MOP	053015103	AUTOMATIC DATA PROCESSING INC	Amj	A+	66,473	2,890,379
MOP	73935S105	POWERSHARES DB COMMODITY INDEX TRACKING FUND ETF	NR	[NULL]	86,135	2,869,157
MOP	075811109	BECKMAN COULTER INC	BBB+mj	A-	41,358	2,865,241
MOP	156884G36	CATS SER S-INT PMT ON 2009/14&PRIN 12.50% 2014-T/BOND-REG R/MD0000	08/15/20 NR	NR	29,000	286
MOP	64126X201	NEUSTAR INC-CLASS A	NR	[NULL]	143,478	2,859,517
MOP	983919101	XILINX INC	Bmj	B	126,579	2,859,420
MOP	370442774	GENERAL MOTORS CORP PFD 7.2500 15Jul41 25.00USD	Bmj	NR	268,800	2,846,619
MOP	454089103	INDIA FUND INC	NR	[NULL]	89,140	2,843,566
MOP	97263M109	WIMM-BILL-DANN FOODS 1 ADR REPR 01.00 SHR	NR	[NULL]	41,348	2,835,232
MOP	134429109	CAMPBELL SOUP CO	Bmj	B+	73,413	2,821,996
MOP	378973408	GLOBALSTAR INC	NR	NR	1,248,772	2,797,249
MOP	405217100	HAIN CELESTIAL GROUPSHR USD 0.01USD	NR	[NULL]	97,893	2,789,951
MOP	548661107	LOWES COMPANIES INC	Amj	A+	115,994	2,787,916
MOP	728117300	PLAYBOY ENTERPRISES-CLASS B	NR	[NULL]	662,950	2,784,390
MOP	46428Q109	ISHARES SILVER TR ISHARES	NR	[NULL]	233,931	2,760,386
MOP	655664100	NORDSTROM INC	BBB+mj	A-	82,254	2,746,132
MOP	947890109	WEBSTER FINANCIAL COSHR USD 0.01USD	NR	[NULL]	119,368	2,744,270
MOP	629491101	NYSE EURONEXT SHR USD 0.01EUR	NR	[NULL]	66,934	2,723,143
MOP	92204A603	VANGUARD SECTOR INDEX FDS VANGUARD INDUSTRIALS ETF	NR	[NULL]	43,729	2,688,022
MOP	66704R100	***NORTHSTAR REALT FINANCE CORP (GERMAN LISTED)	NR	[NULL]	350,185	2,685,919
MOP	773903109	ROCKWELL AUTOMATION SHR USD 1.00USD	NR	[NULL]	72,937	2,643,602
MOP	15189T107	CENTERPOINT ENERGY ISHR USD 0.01USD	NR	[NULL]	188,932	2,638,624
MOP	346091705	FOREST OIL CORP COM PAR \$0.01	B-mj	B-	52,471	2,637,717
MOP	02503X105	AMERICAN CAPITAL AGENCY CORP COMMON STOCK	NR	NR	147,739	2,634,186

MOP	P31076105	COPA HOLDINGS SA-CLASS A						NR	[NULL]	70,537	2,620,450
MOP	69329Y104	PDL BIOPHARMA INC SHR	USD	0.01USD				OTHmj	C	89,181	2,599,626
MOP	49427F108	KILROY REALTY CORP						Bmj	B+	53,935	2,589,419
MOP	000375204	***ABB LTD						NR	[NULL]	127,352	2,572,510
MOP	98584B103	YINGLI GREEN ENERGY HLDG CO LTD ADR						NR	[NULL]	200,335	2,564,288
MOP	14965A101	CAVIUM NETWORKS INC						NR	NR	181,271	2,561,359
MOP	92923CAK0	WCI COMMUNITIES INC	CONV		R/MD 4.00	08/05/2023		OTH	D	73,000	25,554
MOP	025195207	AMERICAN COMMERCIAL SHR	USD	0.01USD				NR	[NULL]	249,807	2,550,529
MOP	494368103	KIMBERLY CLARK CORP						Amj	A	39,582	2,547,893
MOP	655844AL2	NORFOLK SOUTHERN CORP-CORP BD						BBB+	BBB+	25,000	25,483
MOP	824348106	SHERWIN WILLIAMS CO						Amj	A	41,413	2,536,339
MOP	172062101	CINCINNATI FINANCIAL CORP						Amj	A	94,210	2,534,249
MOP	21987BAJ7	CORP NACIONAL DEL COBRE DE CHILE - CODEL 4.750% 20141015 SERIES# 144A						A	A	26,000	253
MOP	857477103	STATE STREET CORP SHR	USD	1.00USD				AA	AA+	45,658	2,521,691
MOP	888339207	TITANIUM METALS CORPORATION NEW						B-mj	B-	209,511	2,511,827
MOP	84534EEE4	SOUTHWESTERN BELL TEL CO	MEDIUM TERM NTS	SER-C	R/MD 6.55	10/07/2008		OTH	A	25,000	250
MOP	750917106	RAMBUS INC						NR	[NULL]	164,467	2,492,497
MOP	969199108	***WILLBROS GROUP INC						NR	NR	82,546	2,470,602
MOP	564759QB7	MANUFACTURERS & TRADERS TR CO BUFFALO N Y SUB NT			R/MD 5.629	12/01/2008		BBB+	A-	45,000	24,691
MOP	651229106	NEWELL RUBBERMAID INSHR	USD	1.00USD				Amj	A+	131,227	2,468,249
MOP	74973W107	RTI INTERNATIONAL METALS INC						NR	[NULL]	108,920	2,465,513
MOP	464287234	DO NOT USE ISHARES MSCI EMERGING MKT IN						NR	[NULL]	71,745	2,454,396
MOP	406216101	HALLIBURTON CO						Bmj	B	70,598	2,443,609
MOP	589400100	MERCURY GENERAL CORP NEW						Bmj	B+	42,836	2,441,652
MOP	845905108	SOVEREIGN BANCORP INC						Bmj	B	306,849	2,439,450
MOP	928645100	VOLCANO CORP						NR	NR	134,635	2,423,430
MOP	46059C205	INTERNET CAPITAL GROUP INC						NR	[NULL]	284,121	2,420,711
MOP	35914P105	FRONTIER OIL CORP SHR	USD	0.00USD				NR	[NULL]	117,309	2,411,286
MOP	357023100	FREIGHTCAR AMERICA INC						NR	NR	65,991	2,407,748
MOP	583840103	MECHEL	1 ADR REPR	01.00 SHR				NR	[NULL]	113,478	2,401,194
MOP	966387102	WHITING PETROLEUM CORPORATION						NR	NR	33,687	2,382,176
MOP	628530107	MYLAN INC						BBB+mj	A-	201,536	2,369,459
MOP	037389103	AON CORP	SHR	USD	1.00USD			NR	[NULL]	49,912	2,366,428
MOP	397888108	GREY WOLF INC	SHR	USD	0.10USD			NR	[NULL]	319,886	2,363,638
MOP	161133103	CHARMING SHOPPES INC						Bmj	B	448,782	2,359,247
MOP	786326108	SADIA SA	1 ADR REPR	03.00 SHR	USD	0.00		NR	[NULL]	156,023	2,355,947
MOP	46625HCE8	JPMORGAN CHASE & CO						A	AA-	26,000	235
MOP	976657106	WISCONSIN ENERGY CORSHR	USD	0.01USD				NR	[NULL]	52,535	2,348,315
MOP	251591103	DEVELOPERS DIVERSIFIED REALTY CORP						BBB+mj	A-	69,974	2,343,429
MOP	73278L105	POOL CORP	SHR	USD	0.00USD			NR	[NULL]	97,619	2,342,856
MOP	495582108	KING PHARMACEUTICALSSHR	USD	0.00USD				NR	[NULL]	225,679	2,314,112
MOP	264411505	DUKE REALTY CORP	NEW					BBB+mj	A-	91,136	2,296,627
MOP	686164104	OREXIGEN THERAPEUTICS INC						NR	NR	223,926	2,295,242
MOP	87611X105	TARGA RESOURCES PARTLP	NPV	USD				NR	[NULL]	142,027	2,290,896
MOP	527288104	LEUCADIA NATIONAL CORP						B-mj	B-	58,825	2,290,175
MOP	384802104	W W GRAINGER INC						Amj	A	25,640	2,280,575
MOP	37929X206	UTS GLG PARTNERS INC	UNIT 1 COM & 1 WT EXP					NR	[NULL]	303,060	2,272,950
MOP	601073109	MILLIPORE CORP						Bmj	B	32,763	2,272,769
MOP	889478103	TOLL BROTHERS INC						Bmj	B+	90,987	2,268,943
MOP	963320106	WHIRLPOOL CORP						Bmj	B+	26,360	2,261,398
MOP	03836W103	AQUA AMERICA INC						NR	[NULL]	125,980	2,261,341

MOP	178566105	CITY NATIONAL CORP					Amj	A	34,567	2,258,953
MOP	743315103	PROGRESSIVE CORP-OHIO					Bmj	B+	133,254	2,239,333
MOP	09534T508	BLUE COAT SYSTEMS INC					NR	[NULL]	141,638	2,227,966
MOP	36238G102	GSI COMMERCE INC					NR	[NULL]	140,000	2,219,000
MOP	74144T108	PRICE T ROWE GROUP INC					Amj	A	41,431	2,215,316
MOP	461202103	INTUIT INC					Bmj	B+	72,714	2,210,506
MOP	471109108	JARDEN CORP SHR USD 0.01USD					NR	[NULL]	89,698	2,205,225
MOP	699462107	PAREXEL INTERNATIONAL CORP					Bmj	B	71,540	2,198,424
MOP	420781304	HAYES LEMMERZ INTERNATIONAL INC NEW					OTHmj	C	733,816	2,179,434
MOP	302130109	EXPEDITORS INTL WASH INC					NR	[NULL]	60,881	2,176,496
MOP	747582104	QUALITY SYSTEMS INC SHR USD 0.01USD					NR	[NULL]	54,424	2,174,783
MOP	282649409	EKSPORTFINANS A/S CNVBND#WMB 7.13 %02Mar09 MTN					NR	[NULL]	81,405	2,045,204
MOP	695263103	PACWEST BANCORP SHR USD 0.00USD					B-	B	102,699	2,164,895
MOP	886547108	TIFFANY & CO NEW					Amj	A	56,503	2,159,545
MOP	359523107	FUEL TECH INC					NR	NR	94,446	2,155,541
MOP	863667101	STRYKER CORP					Amj	A+	34,006	2,153,056
MOP	723456109	PINNACLE ENTERTAINMESH USD 0.10USD					NR	[NULL]	226,769	2,145,235
MOP	478366107	JOHNSON CONTROLS INC					Amj	A+	64,647	2,140,850
MOP	948741103	WEINGARTEN REALTY INVESTORS SBI					BBB+mj	A-	64,943	2,139,736
MOP	885175307	THORATEC CORP SHR USD 0.00USD					NR	[NULL]	79,687	2,137,205
MOP	058498106	BALL CORP					Bmj	B+	50,675	2,134,735
MOP	150185106	CEDAR FAIR LP-DEP RCPTS REPSTGUNITS LTD PARTNERSHIP INT					NR	NR	95,643	2,131,882
MOP	98385X106	XTO ENERGY INC					Bmj	B+	42,027	2,126,356
MOP	466367109	JACK IN THE BOX INC					NR	[NULL]	84,273	2,123,343
MOP	701094104	PARKER HANNIFIN CORP					BBB+mj	A-	37,416	2,118,868
MOP	25960P109	DOUGLAS EMMETT INC					NR	NR	89,244	2,117,760
MOP	36159R103	GEO GROUP INC					Bmj	B	86,940	2,116,989
MOP	416515104	HARTFORD FINANCIAL SVCS GRP					NR	[NULL]	37,965	2,113,322
MOP	704326107	PAYCHEX INC SHR USD 0.01USD					NR	[NULL]	65,231	2,091,697
MOP	212015101	CONTINENTAL RESOURCESHR USD 0.01USD					NR	[NULL]	56,726	2,084,397
MOP	031100100	AMETEK INC NEW					Amj	A	48,631	2,078,003
MOP	26874R108	ENI SPA 1 ADR REPR 02.00 SHR					NR	[NULL]	39,249	2,064,105
MOP	233326107	DST SYSTEMS INC-DEL					Bmj	B+	36,247	2,047,231
MOP	706902509	***PENGROWTH ENERGY TRUST UNIT NEW R/MD 00/00/0000					NR	NR	132,498	2,047,094
MOP	091797100	BLACK & DECKER CORP					Bmj	B+	30,953	2,046,303
MOP	80517Q100	SAVIENT PHARMACEUTICALS INC					NR	[NULL]	114,610	2,043,496
MOP	435758305	HOLLY CORP					NR	[NULL]	62,602	2,038,947
MOP	707051108	PENFORD CORP SHR USD 1.00USD					NR	[NULL]	109,590	2,029,607
MOP	872375100	TECO ENERGY INC					Bmj	B	121,053	2,021,101
MOP	04685W103	ATHENAHEALTH INC SHR USD 0.01USD					NR	[NULL]	57,693	2,020,409
MOP	891027104	TORCHMARK CORP					Amj	A	35,908	2,009,771
MOP	832248108	SMITHFIELD FOODS INC					Bmj	B	99,007	2,007,763
MOP	075896100	BED BATH & BEYOND INC					BBB+mj	A-	65,672	2,004,309
MOP	004498101	ACI WORLDWIDE INC					B-mj	B-	107,149	1,994,043
MOP	387328107	GRANITE CONSTRUCTION INC					NR	[NULL]	51,241	1,992,250
MOP	767735103	RISKMETRICS GROUP INC					NR	NR	88,587	1,987,006
MOP	65440K106	99 CENTS ONLY STORES					NR	[NULL]	196,008	1,985,365
MOP	718172AB5	PHILIP MORRIS INTERNATIONAL IN					A	A	20,000	19,822
MOP	835898107	SOTHEBY'S HOLDINGS					NR	[NULL]	94,709	1,966,632
MOP	959319104	WESTERN REFINING INC					NR	NR	162,708	1,959,818
MOP	01877R108	ALLIANCE RESOURCE PARTNERS L PUNIT LTD PARTNER INT					NR	NR	57,944	1,945,180

MOP	35063R100	FOUNDRY NETWORKS INC					Bmj	B	119,190	1,935,646
MOP	G3682E127	FRONTLINE LTD					NR	[NULL]	40,056	1,926,694
MOP	00685R102	ADELPHIA RECOVERY TRUST SERIES	SARAHOVA INT				NR	[NULL]	6,019,828	1,926,345
MOP	747906AD7	QUANTUM CORP	CONV SUB NT 144A	R/MD	4.375	08/01/2010	OTH	CCC+	25,000	19,251
MOP	869099101	SUSQUEHANNA BANCSHARES INC-PA					BBB+mj	A-	83,767	1,924,128
MOP	69331C108	PG&E CORP	SHR	USD	0.00USD		NR	[NULL]	47,273	1,905,575
MOP	36467W109	GAMESTOP CORP	NEW CLASS A				NR	NR	49,108	1,886,336
MOP	189054109	CLOROX CO					Amj	A	29,657	1,884,317
MOP	755111507	RAYTHEON CO	COM NEW				Bmj	B	31,723	1,880,349
MOP	724078100	PIPER JAFFRAY COS					NR	NR	53,615	1,878,991
MOP	89346D107	TRANSALTA CORP					NR	[NULL]	63,300	1,853,985
MOP	74153Q102	PRIDE INTERNATIONAL INC	DEL				B-mj	B-	57,803	1,849,407
MOP	453440307	INDEPENDENCE HOLDING CO NEW					BBB+mj	A-	162,944	1,846,156
MOP	21988G551	CBTC FORD MOTOR CO SER 2001-36A-1	7.55% PFD 05/15/2097				OTH	BBB+	207,960	1,840,446
MOP	736508847	PORTLAND GENERAL ELECTRIC CO NEW					NR	NR	74,224	1,834,817
MOP	696643105	PALM INC	SHR	USD	0.00USD		NR	[NULL]	219,030	1,831,748
MOP	24799AKD3	DELTA AIR LINES INC DEL	SR NT CONV 144A ESCROW CUSIP	R/MD	8.00	06/03/2023	OTHmj	D	731,000	183
MOP	46612J507	JDS UNIPHASE CORPORATION					OTHmj	C	213,658	1,821,648
MOP	119848109	BUFFALO WILD WINGS INC					NR	NR	44,913	1,809,994
MOP	127387108	CADENCE DESIGN SYSTEMS INC					B-mj	B-	251,824	1,805,578
MOP	242309102	DEALERTRACK HOLDINGSSHR		USD	0.01USD		NR	[NULL]	104,031	1,801,817
MOP	81211K100	SEALED AIR CORP NEW					Bmj	B	78,858	1,801,432
MOP	037604105	APOLLO GROUP INC-CL A					Bmj	B+	29,645	1,799,896
MOP	110394103	BRISTOW GROUP INC					NR	[NULL]	44,364	1,799,847
MOP	817315104	SEPRACOR INC					B-mj	B-	105,313	1,798,746
MOP	422245100	HEALTHWAYS INC					NR	[NULL]	105,336	1,798,086
MOP	667746101	NORTHWEST PIPE COMPANY					NR	[NULL]	29,444	1,773,412
MOP	349631101	FORTUNE BRANDS INC					Bmj	B	29,356	1,769,873
MOP	48268Y101	K-SEA TRANSPORTATION PARTNERS LP					NR	NR	88,737	1,764,979
MOP	008916108	***AGRIUM INC					NR	[NULL]	23,110	1,750,814
MOP	795435106	SALIX PHARMACEUTICALS LTD	DEL				NR	NR	276,843	1,744,111
MOP	65105M108	NEWCASTLE INVESTMENT CORP					NR	NR	211,902	1,737,596
MOP	205363104	COMPUTER SCIENCES CORP					Bmj	B+	40,603	1,727,779
MOP	35952H106	FUELCELL ENERGY INC SHR		USD	0.00USD		NR	[NULL]	257,765	1,724,448
MOP	88076W103	TERADATA CORP					NR	[NULL]	77,796	1,722,403
MOP	054303102	AVON PRODUCTS INC					Amj	A	43,089	1,721,190
MOP	231561101	CURTISS-WRIGHT CORP					NR	[NULL]	33,358	1,717,603
MOP	45865V100	INTERCONTINENTALEXCHSHR		USD	0.01USD		NR	[NULL]	23,245	1,709,902
MOP	68389X105	ORACLE CORP					Bmj	B	93,990	1,701,219
MOP	92240M108	VECTOR GROUP LTD					NR	[NULL]	92,398	1,695,503
MOP	277432100	EASTMAN CHEMICAL CO					B-mj	B-	28,193	1,694,963
MOP	72919P103	PLUG POWER INC					NR	[NULL]	688,899	1,687,803
MOP	153527106	CENTRAL GARDEN & PET CO					Bmj	B	284,735	1,677,089
MOP	038336103	APTARGROUP INC					NR	[NULL]	40,701	1,671,590
MOP	469814107	JACOBS ENGINEERING GROUP INC					NR	[NULL]	28,263	1,671,191
MOP	292659109	ENERGY CONVERSION DESHR		USD	0.01USD		NR	[NULL]	28,314	1,663,448
MOP	23331A109	D R HORTON INC					Amj	A	122,292	1,662,682
MOP	75689M101	RED ROBIN GOURMET BUSHR		USD	0.00USD		NR	[NULL]	57,679	1,662,366
MOP	464286509	ISHARES MSCI CANADA INDEX FUND			ETF		NR	[NULL]	61,126	1,648,568
MOP	22765Y104	CROSSTEX ENERGY INC					NR	NR	61,558	1,646,677
MOP	654086107	NICOR INC					Bmj	B	33,602	1,637,089

MOP	871607107	SYNOPSIS INC					B-mj	B-	81,536	1,636,754
MOP	159864107	CHARLES RIVER LABORATORIES					NR	[NULL]	26,129	1,633,324
MOP	452308109	ILLINOIS TOOL WORKS INC					Amj	A+	35,037	1,632,549
MOP	243537107	DECKERS OUTDOOR CORP					NR	[NULL]	15,413	1,631,620
MOP	09065G107	BIOFORM MEDICAL INC					NR	NR	384,741	1,631,302
MOP	929042AC3	VORNADO RLTY TR	GTD SR DEB CONV	R/MD	2.85	04/01/2027	BBB	BBB	18,000	16,181
MOP	25754A201	DOMINOS PIZZA INC					NR	[NULL]	126,870	1,604,271
MOP	232572107	CYMER INC					Bmj	B	57,411	1,601,537
MOP	22082K209	CORTS TR II FORD NTS	8.00% CORP-BKD TR SECS CTF	DUE	07/16/31		BBB-mj	BBB-	186,150	1,600,890
MOP	306137100	FALCONSTOR SOFTWARE INC					NR	NR	241,011	1,595,493
MOP	05329W102	AUTONATION INC	SHR	USD	0.01USD		B-mj	B-	120,009	1,594,200
MOP	931142103	WAL-MART STORES INC	SHR	USD	0.10EUR		NR	[NULL]	25,895	1,589,073
MOP	71902E109	PHOENIX COMPANIES INC					NR	[NULL]	143,244	1,588,576
MOP	880915103	TERRA INDUSTRIES INC					B-mj	B-	40,058	1,586,137
MOP	G9456A100	***GOLAR LNG LIMITED	COM STK USD1.00				NR	NR	99,644	1,584,340
MOP	640522108	NEOSE TECHNOLOGIES INC					OTHmj	C	5,657,407	1,584,074
MOP	037023108	ANTHRACITE CAPITAL IREIT		USD	0.00USD		NR	[NULL]	270,479	1,582,302
MOP	46614H301	JER INVESTORS TRUST INC					NR	NR	249,096	1,581,760
MOP	256746108	DOLLAR TREE INC	SHR	USD	0.01USD		NR	[NULL]	41,538	1,570,967
MOP	007865108	AEROPOSTALE INC					NR	[NULL]	45,869	1,570,784
MOP	109178103	BRIGHAM EXPLORATION CO					B-mj	B-	118,974	1,564,151
MOP	78388J106	SBA COMMUNICATIONS CORP	CL A				OTHmj	C	58,164	1,563,448
MOP	115236101	BROWN & BROWN INC					Amj	A+	67,521	1,559,735
MOP	18914E106	CLOUGH GLOBAL OPPORTUNITIES FDSH BEN INT					OTHmj	C	125,698	1,558,655
MOP	74347R305	PROSHARES TRUST	ULTRA DOW30 PROSHARES ETF				NR	[NULL]	27,970	1,555,132
MOP	19239Y108	COGENT INC					NR	NR	130,794	1,553,310
MOP	947684106	WEBSENSE INC					NR	NR	66,742	1,549,015
MOP	707882106	PENN VIRGINIA CORP	SHR	USD	0.01USD		NR	[NULL]	29,352	1,548,612
MOP	26168L205	DREW INDUSTRIES INC	SHR	USD	0.01USD		NR	[NULL]	76,031	1,537,347
MOP	29274D604	ENERPLUS RESOURCES FUND					NR	[NULL]	44,343	1,532,051
MOP	370021107	GENERAL GROWTH PROPERTIES INC					Bmj	B	76,644	1,513,566
MOP	95709T100	WESTAR ENERGY INC					Bmj	B	65,116	1,512,645
MOP	45661Q107	INERGY HOLDINGS LP					NR	[NULL]	53,585	1,509,489
MOP	20030N200	COMCAST CORP-SPECIAL CL A					NR	[NULL]	77,582	1,505,091
MOP	74347R834	PROSHARES TRUST	ULTRASHORT RUSSELL 2000	PROSHARES			NR	[NULL]	21,815	1,451,788
MOP	443683107	HUDSON CITY BANCORP INC					NR	[NULL]	74,310	1,483,673
MOP	480838101	JOSEPH A BANK CLOTHIERS INC					Bmj	B+	41,198	1,475,548
MOP	826516106	***SIERRA WIRELESS INC					NR	[NULL]	140,310	1,460,627
MOP	671040103	OSI PHARMACEUTICALS INC					NR	[NULL]	32,220	1,455,023
MOP	517942108	LASALLE HOTEL PROPERTIES	SBI				B-mj	B-	48,372	1,441,486
MOP	53015Y206	UTS LIBERTY ACQUISITION	HOLDINGS CORP UNIT 1 COM & 1/2WT EXP				NR	[NULL]	150,000	1,440,000
MOP	444903108	HUMAN GENOME SCIENCES INC					OTHmj	C	212,260	1,436,363
MOP	918866104	VALASSIS COMMUNICATIONS INC					Bmj	B	206,323	1,433,945
MOP	125581108	CIT GROUP INC	SHR	USD	0.01USD		NR	[NULL]	228,130	1,432,637
MOP	532169109	LIFE SCIENCES RESEARSHR		USD	0.01USD		NR	[NULL]	40,328	1,431,644
MOP	247131105	DELPHI FINANCIAL GROUP INC	CL A				Bmj	B	48,692	1,421,806
MOP	452907108	IMMUNOMEDICS INC					OTHmj	C	749,732	1,416,993
MOP	169656105	CHIPOTLE MEXICAN GRILL INC	CL A				NR	NR	23,745	1,416,366
MOP	50212A106	L-1 IDENTITY SOLUTIOSHR		USD	0.00USD		NR	[NULL]	84,708	1,415,471
MOP	292505104	***ENCANA CORP					Bmj	B+	20,905	1,414,934
MOP	260003108	DOVER CORP					BBB+mj	A-	32,038	1,393,172

MOP	403777105	GYMBOREE CORP			B-mj	B-	37,060	1,386,044
MOP	73935X179	POWERSHARES VALUE LINE INDUSTR			NR	[NULL]	56,640	1,385,918
MOP	829073105	SIMPSON MANUFACTURING CO INC			Bmj	B+	46,801	1,380,630
MOP	86074Q102	STILLWATER MINING CO			OTHmj	C	190,093	1,372,471
MOP	143658300	CARNIVAL CORP	COMMON PAIRED STOCK		Amj	A+	34,725	1,359,935
MOP	003687100	***ABITIBOWATER INC			NR	[NULL]	254,654	1,357,614
MOP	320771108	FIRST MARBLEHEAD CORP			NR	NR	360,723	1,352,711
MOP	98417P105	***XINYUAN REAL ESTATE CO LTD SPONSORED ADR			NR	[NULL]	315,170	1,345,776
MOP	36186C202	GMAC LLC	7.30% PUBLIC INCOME NOTES DUE 03/09/2031		NR	[NULL]	129,900	1,345,764
MOP	85512C105	STAR GAS PARTNERS LPLP	USD 0.00USD		NR	[NULL]	600,000	1,344,000
MOP	88033G100	***TENET HEALTHCARE CORP	GERMAN LISTED		NR	[NULL]	218,123	1,332,513
MOP	00846U101	AGILENT TECHNOLOGIES SHR	USD 0.01USD		NR	[NULL]	42,458	1,331,525
MOP	950755108	WERNER ENTERPRISES ISHR	USD 0.01USD		NR	[NULL]	51,157	1,321,385
MOP	896818101	TRIUMPH GROUP INC NEW			B-mj	B-	27,031	1,315,328
MOP	140781105	CARBO CERAMICS INC			BBB+mj	A-	24,268	1,312,171
MOP	261570105	DRESS BARN INC			NR	[NULL]	85,477	1,306,089
MOP	695156109	PACKAGING CORP AMER			Bmj	B	58,194	1,300,054
MOP	78464A102	SPDR MORGAN STANLEY TECHNOLOGYETF			NR	[NULL]	26,788	1,296,807
MOP	53071M500	LIBERTY MEDIA CORPORATION	SERIES A LIBERTY ENTERTAINMENT		NR	NR	54,363	1,294,927
MOP	64118Q107	NETSUITE INC			NR	NR	77,646	1,294,359
MOP	97650W108	WINTRUST FINANCIAL CORP			BBB+mj	A-	39,317	1,289,991
MOP	712704105	PEOPLES UTD FINL INC			Bmj	B+	65,037	1,276,676
MOP	517834107	LAS VEGAS SANDS CORP			NR	NR	34,568	1,275,214
MOP	816851109	SEMPRA ENERGY SHR	USD 0.00USD		NR	[NULL]	24,627	1,274,201
MOP	26138E109	DR PEPPER SNAPPLE GROUP INC			NR	[NULL]	45,736	1,273,336
MOP	26928A200	EV3 INC	SHR USD 0.01USD		NR	[NULL]	107,826	1,272,347
MOP	156782104	CERNER CORP			NR	[NULL]	26,527	1,263,004
MOP	229899109	CULLEN FROST BANKERS INC			Amj	A	20,985	1,255,952
MOP	921937827	VANGUARD SHORT TERM BOND ETF			NR	[NULL]	16,100	1,251,485
MOP	860372101	STEWART INFORMATION SERVICES CORP			Bmj	B	43,694	1,245,716
MOP	432748101	HILLTOP HLDGS INC			NR	NR	125,885	1,241,226
MOP	17306X102	CITI TRENDS INC			NR	NR	56,568	1,241,102
MOP	69349H107	PNM RESOURCES INC	COM		Bmj	B	113,293	1,233,308
MOP	03748R101	APARTMENT INVESTMENT & MANAGEMENT CO-CL A			B-mj	B-	36,171	1,227,427
MOP	092113109	BLACK HILLS CORP	SHR USD 1.00USD		NR	[NULL]	34,504	1,216,611
MOP	428291108	HEXCEL CORP NEW			B-mj	B-	68,530	1,213,461
MOP	858912108	STERICYCLE INC			NR	[NULL]	18,947	1,210,505
MOP	800013104	SANDERSON FARMS INC SHR	USD 1.00USD		NR	[NULL]	31,096	1,209,292
MOP	31620R105	FIDELITY NATIONAL FINANCIAL INC CL A			NR	NR	76,604	1,206,743
MOP	399909100	GRUPO FINANCIERO GAL 1 ADR REPR 10.00 SHR			NR	[NULL]	312,351	1,199,428
MOP	571748102	MARSH & MCLENNAN COSORD	USD 1.00USD		NR	[NULL]	36,067	1,197,821
MOP	776696106	ROPER INDUSTRIES INC NEW			Amj	A	21,015	1,196,174
MOP	21988G270	CORPORATE-BACKED TRU PFD 8.0000 16Jul31	25.00USD F		NR	[NULL]	139,513	1,183,070
MOP	72346Q104	PINNACLE FINANCIAL PSHR	USD 1.00USD		NR	[NULL]	38,130	1,181,649
MOP	83568G104	SONOSITE INC			NR	[NULL]	32,971	1,176,076
MOP	803866300	SASOL LTD-SPONSORED ADR			NR	[NULL]	29,577	1,175,390
MOP	277461109	EASTMAN KODAK CO			B-mj	B-	81,411	1,174,109
MOP	86272T106	STRATEGIC HOTELS & RREIT	USD 0.01USD		NR	[NULL]	124,880	1,157,638
MOP	464287622	ISHARES TRUST	RUSSELL 1000 INDEX FUND		NR	[NULL]	17,528	1,155,621
MOP	254687106	WALT DISNEY CO HOLDING CO			BBB+mj	A-	34,538	1,154,398
MOP	707569109	PENN NATIONAL GAMINGSHR	USD 0.01USD		NR	[NULL]	39,418	1,150,060

MOP	055622104	BP PLC-SPONS ADR					NR	[NULL]	22,338	1,149,513
MOP	353514102	FRANKLIN ELECTRIC CO INC					NR	[NULL]	23,839	1,149,278
MOP	03060R101	AMERICREDIT CORP					B-mj	B-	104,035	1,147,922
MOP	294429105	EQUIFAX INC					Bmj	B+	33,848	1,145,416
MOP	00685R409	ADELPHIA RECOVERY TRUST	SERIES ACC-1 INT				NR	[NULL]	45,565,012	1,139,125
MOP	29250X103	ENBRIDGE ENERGY MANAGEMENT LLC	SHS UNITS REPSTG LTD LIABILITYCOMPANY INTERE				NR	NR	27,743	1,136,353
MOP	255413106	DIVX INC					NR	NR	142,617	1,135,231
MOP	89785X101	TRUEBLUE INC	SHR	USD	0.00USD		NR	[NULL]	70,634	1,133,676
MOP	043176106	ARUBA NETWORKS INC					NR	NR	215,355	1,130,614
MOP	242370104	DEAN FOODS CO					NR	[NULL]	47,998	1,125,881
MOP	023850100	AMERICAN APPAREL INC	SHR	USD	0.00USD		NR	NR	125,018	1,118,911
MOP	147528103	CASEY'S GENERAL STORES INC					NR	[NULL]	40,099	1,116,757
MOP	45031UBF7	ISTAR FINANCIAL INC	CVT SR FLOATING RATE NOTES	R/MD	3.29125	10/01/2012	BBB-	BBB	21,000	11,132
MOP	854616109	STANLEY WORKS					Bmj	B+	24,766	1,111,894
MOP	966612103	WHITNEY HOLDING CORP					Amj	A	49,185	1,111,581
MOP	93317Q105	WALTER INDUSTRIES INC					NR	[NULL]	18,054	1,111,007
MOP	501889208	LKQ CORPORATION					NR	NR	62,017	1,108,864
MOP	675232102	OCEANEERING INTERNATIONAL INC					Bmj	B	18,128	1,107,367
MOP	807863105	SCHOOL SPECIALTY INC	SHR	USD	0.00USD		NR	[NULL]	34,280	1,104,159
MOP	257867101	R R DONNELLEY & SONS CO					B-mj	B-	44,761	1,102,016
MOP	431284108	HIGHWOODS PROPERTIES INC					Bmj	B+	31,270	1,101,329
MOP	040149106	ARGON ST INC	SHR	USD	0.01USD		NR	[NULL]	42,320	1,100,743
MOP	111621306	BROCADE COMMUNICATIONS	SHR	USD	0.00USD		NR	NR	168,660	1,097,977
MOP	50186V102	***LG DISPLAY CO LTD	SPONSORED ADR REP 0.5 ORD SHS				NR	[NULL]	93,453	1,094,335
MOP	693475105	PNC FINANCIAL SVCS GROUP INC					Bmj	B+	13,863	1,088,412
MOP	741503403	PRICELINE.COM INC	SHR	USD	0.00USD		NR	NR	13,780	1,087,931
MOP	922417100	VEECO INSTRUMENTS INC-DEL					OTHmj	C	69,117	1,086,727
MOP	018804AH7	ALLIANT TECHSYSTEMS INC	CONV SR SUB NT	R/MD	2.75	02/15/2024	B	BB-	8,000	10,836
MOP	838518108	SOUTH JERSEY INDUSTRIES					NR	[NULL]	29,575	1,082,445
MOP	695257105	PACTIV CORP	SHR	USD	0.01USD		NR	[NULL]	38,783	1,070,411
MOP	595137100	MICROSEMI CORP					Bmj	B	40,332	1,063,998
MOP	693718108	PACCAR INC					BBB	BBB	25,089	1,062,544
MOP	112463104	BROOKDALE SENIOR LIVSHR		USD	0.01USD		NR	[NULL]	45,692	1,060,008
MOP	Y8565J101	***TEEKAY OFFSHORE PARTNERS LP					NR	NR	94,119	1,058,839
MOP	868536103	SUPERVALU INC					BBB+mj	A-	46,617	1,056,248
MOP	73936B408	POWERSHARES DB MULTI-SECTOR	COMDTY TR AGRICULTURE FUND ETF				NR	[NULL]	33,570	1,054,937
MOP	595017104	MICROCHIP TECHNOLOGY INC					Bmj	B+	36,965	1,053,503
MOP	29257A106	***ENCORE ENERGY PARTNERS LP					NR	[NULL]	54,370	1,053,147
MOP	86806M205	SUPERIOR BANCORP	NEW				OTHmj	C	117,227	1,051,526
MOP	529771107	LEXMARK INTERNATIONAL INC	CL A				Bmj	B+	31,864	1,037,046
MOP	000957100	ABM INDUSTRIES INC					BBB+mj	A-	47,271	1,036,180
MOP	16941M109	CHINA MOBILE LTD	1 ADR REPR 05.00 SHR				NR	[NULL]	20,027	1,034,435
MOP	833034101	SNAP-ON INC					Bmj	B+	18,962	1,034,187
MOP	781258108	RUDDICK CORP	SHR	USD	0.00USD		NR	[NULL]	28,703	1,031,586
MOP	589433101	MEREDITH CORP					BBB+mj	A-	34,638	1,020,435
MOP	90333E108	USEC INC					NR	NR	185,503	1,019,339
MOP	867914103	SUNTRUST BANKS INC					Amj	A	18,761	1,015,908
MOP	637417106	NATIONAL RETAIL PROPERTIES INC					Bmj	B+	42,141	1,008,434
MOP	030111108	AMERICAN SUPERCONDUCTOR CORP					NR	[NULL]	47,833	1,008,128
MOP	719358103	PHOTOMEDEX INC					NR	NR	2,582,475	1,007,165
MOP	225448208	***CREDIT SUISSE GUERNSEY BRH CAP NT TIER 1 PFD 7.9%					A	A	54,300	1,004,550

MOP	14052H506	CAPITAL TRUST INC MD	CL A NEW					NR	NR	96,829	1,001,212
MOP	235851102	DANAHER CORP						Amj	A+	13,443	1,000,159
MOP	482423100	KBW INC						NR	NR	26,656	999,600
MOP	749607107	RLI CORP						Amj	A	16,669	998,806
MOP	770323103	ROBERT HALF INTERNATIONAL INC						Bmj	B	39,005	998,138
MOP	053494100	AVATAR HOLDINGS INC						Bmj	B	26,318	992,715
MOP	88338T104	THERAVANCE INC						NR	NR	76,152	989,671
MOP	247850100	DELTIC TIMBER CORP SHR	USD	0.01USD				NR	[NULL]	14,280	989,318
MOP	929740108	WABTEC CORP						Bmj	B+	19,592	978,033
MOP	32054K103	FIRST INDUSTRIAL REALTY TR						NR	[NULL]	31,505	976,655
MOP	890088107	TOMOTHERAPY INC						NR	NR	174,325	976,220
MOP	252784301	DIAMONDROCK HOSPITALREIT	USD	0.01USD				NR	[NULL]	100,563	975,461
MOP	680033107	OLD NATIONAL BANCORP-IND						Bmj	B+	41,069	970,871
MOP	880770102	TERADYNE INC						B-mj	B-	112,802	963,329
MOP	233835AK3	DAIMLER FINANCE NORTH AMERICA LLC 8.000% 20100615						BBB+	A-	9,000	96
MOP	281020107	EDISON INTERNATIONAL						Bmj	B	24,199	955,619
MOP	820280105	SHAW GROUP INC						NR	[NULL]	30,034	955,231
MOP	25243Q205	***DIAGEO PLC-SPONSORED ADR NEW REPSTG 4 ORD SHS						NR	[NULL]	13,295	951,390
MOP	398905109	GROUP 1 AUTOMOTIVE INC						NR	[NULL]	34,365	951,292
MOP	16359R103	CHEMED CORP SHR	USD	1.00USD				NR	[NULL]	20,233	950,951
MOP	37250B104	***GENTIUM SPA AMERICAN DEPOSITARY SHARES						NR	[NULL]	313,438	949,717
MOP	896106200	TRICO MARINE SERVICES INC						NR	[NULL]	55,582	948,785
MOP	693366205	PICO HOLDINGS INC						NR	[NULL]	26,131	948,555
MOP	83088M102	SKYWORKS SOLUTIONS ISHR	USD	0.25USD				NR	[NULL]	112,691	948,520
MOP	486606106	KAYNE ANDERSON MLP INVT CO						BBB+mj	A-	41,239	948,497
MOP	30225N105	EXTERRAN PARTNERS LPMLP	NPV	USD				NR	[NULL]	60,141	939,402
MOP	032654105	ANALOG DEVICES INC						Bmj	B	33,388	930,857
MOP	870738101	SWIFT ENERGY CO (HOLDING COMPANY)						B-mj	B-	22,951	929,745
MOP	45784P101	INSULET CORPORATION						NR	NR	58,411	929,319
MOP	216640AE2	COOPER CAMERON CORP CONV SR DEB			R/MD 1.50	05/15/2024		BBB+	BBB+	4,000	9,293
MOP	971807102	WILMINGTON TRUST CORP						NR	[NULL]	31,224	925,479
MOP	04010L103	ARES CAPITAL CORPORATION						NR	NR	77,403	924,192
MOP	026874107	AMERICAN INTERNATIONAL GROUP INC						Amj	A	449,549	912,584
MOP	29255W100	ENCORE ACQUISITION CSHR	USD	0.01USD				NR	[NULL]	20,792	910,482
MOP	74765E109	QUANTUM FUEL SYSTEMSSHR	USD	0.00USD				NR	[NULL]	724,165	905,206
MOP	018802108	ALLIANT ENERGY CORP SHR	USD	0.01USD				NR	[NULL]	27,450	900,086
MOP	09063H107	BIOMED REALTY TRUST INC						NR	NR	32,682	898,101
MOP	023608102	AMEREN CORP SHR	USD	0.01USD				NR	[NULL]	21,870	897,304
MOP	958254104	WESTERN GAS PARTNERSMLP	NPV	USD				NR	[NULL]	68,466	895,535
MOP	87425E103	***TALISMAN ENERGY INC						NR	[NULL]	57,060	894,301
MOP	384313102	GRAFTECH INTERNATIONAL LTD						NR	[NULL]	57,975	892,931
MOP	269246104	E TRADE FINANCIAL CORPORATION						OTHmj	C	271,678	890,017
MOP	148711104	CASUAL MALE RETAIL GROUP INC						NR	[NULL]	211,243	878,771
MOP	29078E105	EMBARQ CORPORATION						NR	[NULL]	21,414	877,546
MOP	257559104	DOMTAR CORPORATION						NR	[NULL]	184,819	876,042
MOP	948626106	WEIGHT WATCHERS INTESHR	USD	0.00USD				NR	[NULL]	22,876	874,618
MOP	90385D107	ULTIMATE SOFTWARE GROUP INC						NR	[NULL]	30,416	872,027
MOP	054540109	AXCELIS TECHNOLOGIES INC						NR	NR	570,645	870,804
MOP	92846N104	VITAL IMAGES INC						NR	[NULL]	53,980	870,697
MOP	709631105	PENTAIR INC SHR	USD	0.16USD				NR	[NULL]	22,869	868,496
MOP	46121Y102	INTREPID POTASH INC						NR	NR	27,032	864,213



MOP	862685104	STRATASYS INC				Bmj	B	49,623	862,448
MOP	790148100	ST JOE CO				Bmj	B	23,107	858,887
MOP	320867104	FIRST MIDWEST BANCORP INC/IL				NR	[NULL]	29,147	855,756
MOP	171779309	CIENA CORP SHR USD 0.01USD				NR	[NULL]	84,815	852,391
MOP	278768106	ECHOSTAR CORPORATION				NR	NR	31,885	851,967
MOP	678002106	OIL SVC HOLDRS TR OIL SVC HOLDRS DEPOSITARY RCPT				NR	[NULL]	5,600	851,200
MOP	020520102	ALON USA ENERGY INC				NR	[NULL]	51,524	850,146
MOP	88632Q103	TIBCO SOFTWARE INC				NR	[NULL]	120,566	845,650
MOP	179895107	CLARCOR INC				Amj	A	20,985	840,659
MOP	00163T109	AMB PROPERTY CORP REIT				NR	[NULL]	17,735	838,511
MOP	502175102	LTC PROPERTIES INC				Bmj	B	29,693	830,810
MOP	27874N105	ECHELON CORP				OTHmj	C	55,368	829,966
MOP	913543104	UNIVERSAL FOREST PRODUCTS INC				Amj	A	22,605	823,952
MOP	904767704	UNILEVER PLC NEW ADR(1:1)				NR	[NULL]	29,860	823,837
MOP	62914B100	NIC INC SHR USD 0.00USD				NR	[NULL]	112,139	810,765
MOP	492515101	KERYX BIOPHARMACEUTISHR USD 0.00USD				NR	[NULL]	2,123,717	807,012
MOP	125896100	CMS ENERGY CORP SHR USD 0.01USD				NR	[NULL]	64,528	801,438
MOP	12662P108	CVR ENERGY INC				NR	NR	66,444	800,650
MOP	808627103	SCIELE PHARMA INC SHR USD 0.00USD				NR	[NULL]	26,146	790,394
MOP	80589M102	SCANA CORPORATION NEW				Bmj	B	19,106	782,773
MOP	543162101	LONGS DRUG STORES CORP				Bmj	B+	10,411	782,449
MOP	859152100	STERIS CORP				B-mj	B-	21,193	773,121
MOP	431291103	HILAND PARTNERS LP				NR	[NULL]	20,946	765,576
MOP	31428X106	FEDEX CORP				NR	[NULL]	8,377	763,396
MOP	303250104	FAIR ISAAC CORP				NR	[NULL]	30,882	762,477
MOP	84762L105	SPECTRUM BRANDS INC SHR USD 0.01USD				NR	[NULL]	371,477	761,528
MOP	G87210103	UTI WORLDWIDE INC				NR	[NULL]	40,531	760,767
MOP	002535201	AARON RENTS INC NEW				Amj	A	27,609	759,248
MOP	855030102	STAPLES INC				Bmj	B+	31,263	758,628
MOP	65248V205	NEWS CORP FIN TR II SR EXCHANGEABLE BUCS 144A 0.75% 03/15/2023				R/MD BBB+	BBB+	764	755,176
MOP	78486Q101	SVB FINANCIAL GROUP				NR	[NULL]	12,697	754,329
MOP	505597104	LACLEDE GROUP INC				Bmj	B+	16,372	752,948
MOP	313747206	FEDERAL REALTY INVT TRUST SHS BEN INTEREST NEW				BBB+mj	A-	8,843	749,444
MOP	913483103	UNIVERSAL ELECTRONICS INC				Bmj	B+	29,729	748,279
MOP	35952W103	FUEL SYSTEMS SOLUTIONS INC				OTHmj	C	16,119	743,892
MOP	881609101	TESORO CORP				NR	[NULL]	43,019	743,799
MOP	72200M108	PIMCO CALIFORNIA MUNI INCOME FUND II				NR	[NULL]	60,796	740,495
MOP	92240G101	VECTREN CORP SHR USD 0.00USD				NR	[NULL]	27,765	740,091
MOP	44244K109	HOUSTON WIRE & CABLESHR NPV USD				NR	[NULL]	36,684	739,549
MOP	48242W106	KBR INC				NR	NR	43,411	738,942
MOP	419870100	HAWAIIAN ELECTRIC INDUSTRIES INC				Bmj	B	26,693	732,189
MOP	317923100	FINISH LINE INC-CL A				B-mj	B-	68,028	728,852
MOP	749227104	RAIT FINANCIAL TRUST				NR	[NULL]	110,861	720,153
MOP	09256C105	BLACKROCK ENHANCED EQUITY YIELD FD INC				NR	[NULL]	65,016	716,476
MOP	41752X101	***HARVEST ENERGY TRUST TRUST UNITS				NR	NR	41,288	709,052
MOP	129915203	CALIFORNIA COASTAL CSHR USD 0.05USD				NR	[NULL]	447,081	706,388
MOP	58500P107	MEDIS TECHNOLOGIES LTD				NR	NR	323,849	705,991
MOP	554382101	MACERICH CO				Bmj	B	10,479	689,937
MOP	205768203	COMSTOCK RESOURCES INC NEW				B-mj	B-	13,232	683,314
MOP	050095108	ATWOOD OCEANICS INC SHR USD 1.00USD				NR	[NULL]	18,066	674,133
MOP	594960106	MICROVISION INC-WASH				OTHmj	C	306,295	670,786

MOP	29265N108	ENERGEN CORP			NR	[NULL]	14,409	670,595
MOP	50540R409	LABORATORY CRP OF AMER HLDGS			NR	[NULL]	9,140	670,145
MOP	435763107	HOLLY ENERGY PARTNERS L P UNIT REPSTG LIMITED INTEREST			NR	NR	23,525	669,992
MOP	73935X195	POWERSHARES EXCHANGE TRADED FDTR LISTED PRIVATE EQUITY PORTFOLIO			NR	[NULL]	43,179	666,684
MOP	89147L100	TORTOISE ENERGY INFRTTRUST USD 0.00USD			NR	[NULL]	25,764	664,196
MOP	7591EP100	REGIONS FINANCIAL CORP			NR	[NULL]	50,629	663,999
MOP	169656204	***CHIPOTLE MEXICAN GRILL INC CLASS B			NR	NR	13,837	660,993
MOP	874054109	TAKE-TWO INTERACTIVE SOFTWRE			NR	[NULL]	42,501	658,340
MOP	617700109	MORNINGSTAR INC			NR	[NULL]	11,407	658,207
MOP	02913V103	AMERICAN PUBLIC EDUCSHR USD 0.01USD			NR	[NULL]	13,249	650,658
MOP	37245X203	GENTEK INC COM NEW			NR	NR	24,720	650,136
MOP	220873103	CORUS BANKSHARES INC			NR	[NULL]	88,323	649,174
MOP	12721E102	***CADBURY PLC SPONSORED ADR			NR	[NULL]	13,877	644,725
MOP	465741106	ITRON INC			B-mj	B-	7,092	644,166
MOP	019228402	ALLIED IRISH BANKS P 1 ADR REPR 02.00 SHR			NR	[NULL]	37,137	643,956
MOP	913915104	UNIVERSAL TECHNICAL SHR USD 0.00USD			NR	[NULL]	37,120	642,176
MOP	624756102	MUELLER INDUSTRIES INC			Bmj	B	22,428	641,441
MOP	171340102	CHURCH & DWIGHT CO INC			Amj	A	10,063	640,611
MOP	13321L108	CAMECO CORP SHR CAD 0.00USD			NR	[NULL]	28,882	638,754
MOP	189754104	COACH INC			NR	NR	22,411	638,265
MOP	451663108	IDEARC INC			NR	[NULL]	707,945	637,858
MOP	737630103	POTLATCH CORPORATION NEW			B-mj	B-	14,022	636,693
MOP	367905106	GAYLORD ENTERTAINMENSHR USD 0.01USD			NR	[NULL]	18,970	635,116
MOP	69404P101	PACIFIC CAPITAL BANCORP			NR	[NULL]	26,340	633,740
MOP	754730109	RAYMOND JAMES FINANCIAL INC			BBB+mj	A-	20,617	632,736
MOP	233153105	***DCT INDUSTRIAL TRUST INC GERMAN LISTED			NR	[NULL]	84,823	631,083
MOP	95082P105	WESCO INTERNTIONAL INC			NR	NR	18,360	628,279
MOP	73935X666	POWERSHARES EXCHANGE-TRADED FUND TRUST DYNAMIC BUILDING & CONSTRUCTION			NR	[NULL]	40,600	623,929
MOP	712714302	PEOPLESUPPORT INC			NR	NR	52,276	619,471
MOP	858907108	STERLING BANCSHARES INC/TX			NR	[NULL]	52,673	617,328
MOP	268057106	DYNAMICS RESEARCH CORP			B-mj	B-	73,142	615,856
MOP	014482103	ALEXANDER & BALDWIN INC			BBB+mj	A-	13,090	615,531
MOP	73935X849	POWERSHARES EXCHANGE TRADED FUND TRUST DYNAMIC FOOD & BEVERAGE PORTF			NR	[NULL]	38,400	614,400
MOP	47109U104	JAPAN SMALLER CAPITALIZATION FD INC			NR	[NULL]	85,576	613,580
MOP	04269E107	ARQULE INC			NR	[NULL]	201,166	607,521
MOP	828806109	SIMON PROPERTY GROUPREIT USD 0.00USD			NR	[NULL]	6,555	607,321
MOP	025932104	AMERICAN FINANCIAL GROUP INC			NR	[NULL]	23,293	605,385
MOP	460690AT7	INTERPUBLIC GROUP OF CONV BOND 4.5 %15Mar23			B	B+	6,000	6,045
MOP	17306R204	CITIGROUP CAPITAL VI PFD 6.9500 15Sep31 25.00USD			NR	[NULL]	41,921	597,793
MOP	26613Q106	DUPONT FABROS TECHNOLOGY INC COMMON STOCK			NR	NR	39,755	596,723
MOP	600544100	HERMAN MILLER INC			NR	[NULL]	22,121	591,958
MOP	78462W106	***S OIL CORPORATION SPONSORED ADR REPSTG COM SHS			NR	[NULL]	21,430	587,739
MOP	91232N108	UNITED STATES OIL FUND LP UNITS ETF			NR	[NULL]	7,441	587,251
MOP	930059100	WADDELL & REED FINANCIAL INC CL A			Bmj	B	24,610	587,195
MOP	30212P105	EXPEDIA INC DEL			NR	NR	38,880	587,088
MOP	270321102	EARTHLINK INC SHR USD 0.01USD			NR	[NULL]	75,170	585,274
MOP	315405100	FERRO CORP			B-mj	B-	26,511	584,568
MOP	12477X106	CAI INTERNATIONAL INC COM			NR	NR	50,835	582,569
MOP	989139100	***ZARLINK SEMICONDUCTOR INC			OTHmj	C	1,206,834	579,280
MOP	891906109	TOTAL SYSTEM SERVICES INC			Amj	A	33,276	579,169
MOP	018804104	ALLIANT TECHSYSTEMS SHR USD 0.01USD			NR	[NULL]	5,527	576,356

MOP	56845T305	MARINER ENERGY INC SHR	USD	0.00USD	NR	[NULL]	26,014	576,210
MOP	008073108	AEROVIRONMENT INC			NR	NR	18,083	572,508
MOP	227046109	CROCS INC			NR	NR	154,468	572,149
MOP	29250N105	***ENBRIDGE INC	US LISTING		NR	[NULL]	14,973	571,519
MOP	436440101	HOLOGIC INC			B-mj	B-	28,897	570,918
MOP	452521107	IMMERSION CORPORATION			NR	[NULL]	86,984	568,875
MOP	98462Y100	YAMANA GOLD INC ORD	CAD	0.00GBP	NR	[NULL]	64,596	565,667
MOP	235851AF9	DANAHER CORP	LIQUID YIELD OPT NT CONV DEB R/MD0000	01/22/2021	A	A+	5,000	5,634
MOP	81662W108	SEMGROUP ENERGY PARTNERS L P	COM UNIT REPSTG LTD PARTNERSHIPINT		NR	NR	75,992	560,821
MOP	126132109	CNOOC LTD-ADR			NR	[NULL]	4,953	556,321
MOP	86183Q100	UTS STONEMOR PARTNERS L P	COMMON UNIT REP LIMITED	PARTNERSHIP INTEREST	NR	NR	36,550	555,926
MOP	00817Y108	AETNA INC NEW			NR	NR	14,817	554,156
MOP	689648103	OTTER TAIL CORP SHR	USD	5.00USD	NR	[NULL]	16,780	553,740
MOP	212485106	CONVERGYS CORP SHR	USD	0.00USD	NR	[NULL]	36,235	553,308
MOP	046265104	ASTORIA FINANCIAL CORP			Bmj	B+	25,867	551,096
MOP	758849103	REGENCY CENTERS CORPREIT	USD	0.01USD	NR	[NULL]	8,597	550,724
MOP	637138108	NATIONAL PENN BANCSHSHR	USD	0.00USD	NR	[NULL]	31,446	550,305
MOP	371532102	GENESCO INC			Bmj	B	15,584	545,440
MOP	460335201	INTERNATIONAL SPEEDWAY CORP	CL A		BBB+mj	A-	13,624	541,690
MOP	57383T103	MARVEL ENTERTAINMENTSHR	USD	0.01USD	NR	NR	15,034	540,277
MOP	63633D104	NATIONAL HEALTH INVESTORS INC			Bmj	B	16,023	536,771
MOP	16411R208	CHENIERE ENERGY INC SHR	USD	0.00USD	NR	[NULL]	205,394	536,078
MOP	817565104	SERVICE CORP INTERNATIONAL			B-mj	B-	58,126	534,759
MOP	021373105	***ALTAIR NANOTECHNOLOGIES INC			OTHmj	C	262,986	533,862
MOP	03070Q101	AMERISTAR CASINOS INSHR	USD	0.01USD	NR	[NULL]	34,087	528,349
MOP	210795308	***CONTINENTAL AIRLIN	CLASS B COM MEXICAN LISTED		NR	[NULL]	28,847	527,958
MOP	343389102	FLOTEK INDUSTRIES INSHR	USD	0.00USD	NR	[NULL]	50,943	525,273
MOP	72369H106	PIONEER HIGH INCOME TR			NR	[NULL]	52,832	525,150
MOP	98975F101	ZORAN CORP SHR	USD	0.00USD	NR	[NULL]	61,917	524,437
MOP	572901106	MARTEK BIOSCIENCES CSHR	USD	0.10USD	NR	[NULL]	16,018	522,187
MOP	303726103	FAIRCHILD SEMICON INTERNATIO			NR	[NULL]	54,724	520,972
MOP	224399105	CRANE CO			B-mj	B-	16,279	519,300
MOP	203372107	COMMSCOPE INC			B-mj	B-	12,769	517,783
MOP	45817G102	INTELLI-CHECK - MOBISHR	USD	0.00USD	NR	[NULL]	240,300	516,645
MOP	404303109	HSN INC SHR	USD	0.01USD	NR	[NULL]	42,159	514,340
MOP	007974108	ADVENT SOFTWARE INC			B-mj	B-	12,800	510,336
MOP	192108108	***COEUR D ALENE MINES CORP	CANADIAN LISTED		NR	[NULL]	287,404	510,142
MOP	650111107	NEW YORK TIMES CO-CL A			Bmj	B+	37,441	509,946
MOP	868873100	SURMODICS INC			NR	[NULL]	16,581	509,368
MOP	49446R109	KIMCO REALTY CORP			Amj	A+	14,127	508,434
MOP	583334107	MEADWESTVACO CORP SHR	USD	0.01USD	B-mj	B-	20,988	508,201
MOP	37247D106	GENWORTH FINANCIAL INC	COM CL A		NR	NR	55,091	503,862
MOP	855082103	***STAR ASIA FIN LTD	ORD SHS 144A		NR	[NULL]	250,000	500,000
MOP	729251108	PLUM CREEK TIMBER CO INC	COM		Bmj	B	9,158	499,285
MOP	67019E107	NSTAR			BBB+mj	A-	13,479	497,106
MOP	232674507	CYPRESS BIOSCIENCE INC			NR	[NULL]	84,280	495,482
MOP	265026104	DUNCAN ENERGY PARTNERS L P	COM UNIT REPSTG LTD PARTNER		NR	NR	31,608	495,297
MOP	52602E102	LENDER PROCESSING SVCS INC			NR	NR	15,010	495,030
MOP	45167R104	IDEX CORP			BBB+mj	A-	15,559	493,998
MOP	651587107	NEWMARKET CORPORATION			Bmj	B	8,996	492,981
MOP	04269Q100	ARRIS GROUP INC SHR	USD	0.01USD	AAA	AAA	53,681	492,792

MOP	292756202	ENERGYSOLUTIONS INC SHR	USD	0.01USD	NR	[NULL]	32,257	491,919
MOP	419879101	HAWAIIAN HOLDINGS INSHR	USD	0.01USD	NR	NR	50,528	491,284
MOP	981475106	WORLD FUEL SERVICES CORP			Amj	A	18,954	486,739
MOP	58733R102	MERCADOLIBRE INC			NR	NR	17,082	484,104
MOP	47189R104	JAVO BEVERAGE CO INCSHR	USD	0.00USD	NR	[NULL]	1,137,000	477,540
MOP	067511105	BARE ESCENTUALS INC			NR	NR	43,400	476,966
MOP	258598101	DOUBLE-TAKE SOFTWARE INC			NR	NR	41,712	475,517
MOP	649445103	NEW YORK COMMUNITY BANCORP INC			Bmj	B+	25,931	475,367
MOP	921659108	VANDA PHARMACEUTICALS INC			NR	NR	504,790	474,503
MOP	55608B105	MACQUARIE INFRASTRUCSHR	USD	0.00USD	NR	[NULL]	31,513	474,271
MOP	375558103	GILEAD SCIENCES INC			B-mj	B-	10,120	472,968
MOP	171232101	CHUBB CORP			BBB+mj	A-	8,336	472,885
MOP	231269101	CURIS INC			NR	NR	370,684	470,769
MOP	019589AD2	ALLIED WASTE NORTH AMERICA			B-	B+	5,000	47
MOP	87157D109	SYNAPTICS INC			NR	NR	15,974	466,010
MOP	27579R104	EAST WEST BANCORP INC			NR	[NULL]	28,854	465,415
MOP	941848103	WATERS CORP SHR	USD	0.01USD	NR	[NULL]	8,395	465,243
MOP	22160QAC6	COSTCO WHOLESALE COR CONV BOND ZEROCPN19Aug17			BBB+	A-	3,000	4,650
MOP	902973304	US BANCORP			NR	[NULL]	13,936	464,626
MOP	223621103	COWEN GROUP INC			NR	NR	61,210	459,075
MOP	858586100	STEPAN CO			Bmj	B	8,501	458,969
MOP	127055101	CABOT CORP			AA	AA	14,645	457,656
MOP	918204108	V F CORP			BBB+mj	A-	5,700	455,031
MOP	89376V100	TRANSMONTAIGNE PARTNLP	NPV	USD	NR	[NULL]	26,334	453,998
MOP	252603105	DIAMOND FOODS INC			NR	[NULL]	17,420	452,920
MOP	16941R108	***CHINA PETE & CHEM CORP SPONSORED ADR REPSTG H SHS			NR	[NULL]	5,501	449,536
MOP	58405U102	MEDCO HEALTH SOLUTIONS INC			NR	NR	9,228	446,875
MOP	G67743107	***ORIENT EXPRESS HOTELS LTD CL A SHS			NR	NR	13,264	445,538
MOP	955306105	WEST PHARMACEUTICAL SERVICES			NR	[NULL]	8,997	445,441
MOP	902252105	TYLER TECHNOLOGIES ISHR	USD	0.01USD	NR	[NULL]	28,362	443,865
MOP	881451108	TERRESTAR CORP SHR	USD	0.01USD	NR	[NULL]	200,451	442,997
MOP	530555101	LIBERTY GLOBAL INC CLASS A			NR	NR	14,793	442,104
MOP	47102X105	JANUS CAPITAL GROUP INC			NR	[NULL]	18,279	442,023
MOP	948849104	WEIS MARKETS INC			NR	[NULL]	11,627	441,942
MOP	00372Q201	***ABN AMRO CAPT FDNG TR VII 6.08% PERP NON CUM GTD TRUST PFD SECS			Amj	A	39,889	439,976
MOP	465754208	I2 TECHNOLOGIES INC NEW			B-mj	B-	32,477	439,089
MOP	783549108	RYDER SYSTEM INC			Bmj	B+	6,303	438,500
MOP	760281204	REPUBLIC BANCORP INC-KY CL A			BBB+mj	A-	14,727	438,423
MOP	093679108	BLOCKBUSTER INC CL A			OTHmj	C	203,332	438,384
MOP	577776107	MAXYGEN INC			NR	[NULL]	90,375	435,608
MOP	46018M104	INTERNATIONAL POWER 1 ADR REPR 10.00 SHR			NR	[NULL]	7,200	433,224
MOP	802809103	SANTANDER BANCORP			NR	[NULL]	34,218	432,516
MOP	696639103	PALM HARBOR HOMES INSHR	USD	0.01USD	NR	[NULL]	46,963	432,060
MOP	749121109	QWEST COMMUNICATIONS INTL			NR	[NULL]	121,148	431,893
MOP	452553308	IMPALA PLATINUM HOLD 1 ADR REPR 01.00 SHR			NR	[NULL]	20,150	431,875
MOP	83169Y108	SMART BALANCE INC			NR	NR	64,093	430,705
MOP	264142100	DUCKWALL-ALCO STORESSHR	USD	0.00USD	NR	[NULL]	27,515	430,610
MOP	740215108	PRECISION DRILLING TUNIT	CAD	0.00USD	NR	[NULL]	26,634	430,192
MOP	760943100	RES-CARE INC			Bmj	B	22,612	430,080
MOP	880345103	TENNANT CO			NR	[NULL]	10,572	427,955
MOP	459028106	INTERNATIONAL ASSETSSHR	USD	0.01USD	NR	[NULL]	17,799	427,176

MOP	88164L100	TESSERA TECHNOLOGIES INC	NR	NR	22,000	424,270
MOP	78355W841	RYDEX S&P EQUAL WEIGHT HEALTH CARE ETF	NR	[NULL]	8,251	432,599
MOP	928703107	VOLT INFORMATION SCIENCES INC	NR	[NULL]	40,703	421,683
MOP	85528P108	STARENT NETWORKS CORP	NR	NR	34,038	421,050
MOP	464288422	ISHARES TRUST S&P WORLD EX-US PROPERTY INDEXFUND	NR	[NULL]	12,409	417,811
MOP	743606105	PROSPERITY BANCSHARES INC	Amj	A	12,950	417,249
MOP	903293405	USG CORP NEW	OTHmj	C	14,845	416,447
MOP	71361V303	***PERDIGAO S A INDUSTRIA SPONSORED ADR REPSTG COM	NR	[NULL]	10,551	415,604
MOP	754907103	RAYONIER INC REIT	Bmj	B+	8,701	409,817
MOP	022276109	***ALUMINUM CORP CHINA LTD SPONSORED ADR REPSTG H SHS	NR	[NULL]	23,156	409,769
MOP	267475101	DYCOM INDUSTRIES INC	Bmj	B	32,485	409,311
MOP	81721M109	SENIOR HOUSING PROP TRUST	NR	[NULL]	16,963	409,148
MOP	854532108	STANLEY INC	NR	NR	11,045	408,665
MOP	78463X863	SPDR DJ WILSHIRE INTERNATIONAL REAL ESTATE ETF ETF	NR	[NULL]	10,168	408,144
MOP	45245A107	IMATION CORP SHR USD 0.01USD	NR	[NULL]	17,758	403,995
MOP	67072T108	NUVEEN FLOATING RATE TRUST NPV USD	NR	[NULL]	47,610	403,257
MOP	101137107	BOSTON SCIENTIFIC CORP	OTHmj	C	29,787	398,818
MOP	464287614	ISHARES RUSSELL 1000 GROWTH	NR	[NULL]	8,139	397,916
MOP	125906107	CSS INDUSTRIES INC	NR	[NULL]	14,859	396,438
MOP	625453105	MULTIMEDIA GAMES INC	NR	[NULL]	96,104	393,065
MOP	74347R867	PROSHARES TRUST ULTRASHORT DOW30 PROSHARES	NR	[NULL]	6,000	391,920
MOP	591018809	METABOLIX INC	NR	NR	42,627	392,168
MOP	617468103	MORGAN STANLEY CHINA A SHARE FUND INC	NR	[NULL]	14,800	391,460
MOP	46612H402	J CREW GROUP INC COMMON STOCK	NR	NR	13,437	391,420
MOP	90338S102	***U S GEOTHERMAL INC	NR	[NULL]	205,665	390,784
MOP	69423U107	PACIFIC ETHANOL INC SHR USD 0.00USD	NR	NR	262,794	390,512
MOP	08883T200	BIDZ COM INC	NR	NR	39,713	389,029
MOP	20478N100	COMPUCREDIT CORP	NR	[NULL]	84,674	388,738
MOP	127190304	CACI INTERNATIONAL INC -CL A	NR	[NULL]	8,278	388,569
MOP	464287796	ISHARES TRUST DOW JONES US ENERGY SECTOR INDEX FUND	NR	[NULL]	9,990	388,211
MOP	09064X101	BIOMIMETIC THERAPEUTICS INC	NR	NR	38,674	386,740
MOP	74386K104	***PROVIDENT ENERGY TR TR UNIT (US LISTED)	NR	[NULL]	42,235	386,408
MOP	934550104	WARNER MUSIC GROUP CSHR USD 0.00USD	NR	[NULL]	52,502	385,890
MOP	87651B104	TASER INTERNATIONAL INC	NR	NR	53,838	378,589
MOP	549271104	LUBRIZOL CORP SHR USD 0.00USD	NR	[NULL]	7,928	378,245
MOP	882904105	THAI FUND INC	NR	[NULL]	46,434	377,973
MOP	358434108	FRIEDMAN BILLINGS RAMSEY-A	NR	[NULL]	201,105	377,876
MOP	126153105	***CPFL ENERGIA S A SPONSORED ADR	NR	[NULL]	7,815	376,605
MOP	313586109	FANNIE MAE (FEDERAL NATL MTG ASSN)	NR	[NULL]	871,583	374,781
MOP	649902GW7	NEW YORK ST DORM AUTH SER C STATE PERSONAL INCOME TAX 2006R/MD 5.00	12/ AAAmj	AAA	3,600	37
MOP	477839104	JOHN BEAN TECHNOLOGIES CORP	NR	NR	27,334	372,562
MOP	781748108	RURAL/METRO CORP	B-mj	B-	199,994	367,989
MOP	939322103	WASHINGTON MUTUAL INC	BBB+mj	A-	135,516	367,655
MOP	67066G104	NVIDIA CORP	Bmj	B	33,676	366,732
MOP	038923108	ARBOR REALTY TRUST INC	NR	NR	35,924	366,425
MOP	25746U109	DOMINION RESOURCES INC VA NEW	Bmj	B+	8,761	366,017
MOP	043635101	ASCENT SOLAR TECHNOLOGIES INC	NR	NR	52,221	365,547
MOP	82967H101	SIRF TECHNOLOGY HOLDINGS INC	NR	[NULL]	194,146	364,994
MOP	989390109	ZENITH NATIONAL INSURANCE CP	NR	[NULL]	8,879	364,039
MOP	26483E100	DUN & BRADSTREET CORP NEW	NR	NR	3,834	362,045
MOP	112900105	BROOKFIELD PROPERTIES CORP	NR	[NULL]	19,703	361,944

MOP	23126R101	CURAGEN CORP							OTHmj	C	420,076	361,265
MOP	616988101	MORGAN STANLEY EASTERN EUROPE FUND INC							NR	[NULL]	20,582	360,391
MOP	25468Y107	DISCOVERY HOLDING CO CLASS A							NR	[NULL]	19,666	359,888
MOP	783859101	S & T BANCORP INC							NR	[NULL]	8,948	357,115
MOP	91879Q109	VAIL RESORTS INC							B-mj	B-	8,779	356,427
MOP	83616T108	SOURCEFIRE INC							NR	NR	47,426	355,695
MOP	827048109	SILGAN HOLDINGS INC							Bmj	B+	6,355	354,863
MOP	302520101	FNB CORP							NR	[NULL]	20,164	352,870
MOP	628852105	NCI BUILDING SYSTEMS INC							Bmj	B	9,496	352,017
MOP	42222N103	HEALTHSTREAM INC							NR	NR	134,696	351,557
MOP	363127200	GAINSCO INC SHR USD 0.10USD							OTHmj	C	120,192	348,557
MOP	294752100	EQUITY ONE INC REIT USD 0.01USD							NR	[NULL]	15,464	347,631
MOP	874083108	TAL INTERNATIONAL GRSHR USD 0.00USD							NR	[NULL]	16,396	347,595
MOP	297178105	ESSEX PROPERTY TRUST INC							NR	[NULL]	2,694	347,526
MOP	73179P106	POLYONE CORPORATION							NR	[NULL]	49,149	346,992
MOP	337915102	FIRSTMERIT CORP							Bmj	B	13,208	345,653
MOP	217204106	COPART INC							Bmj	B+	7,887	345,340
MOP	204149108	COMMUNITY TRUST BANCORP INC							Amj	A	8,851	345,189
MOP	74975N105	RTI BIOLOGICS INC SHR USD 0.00USD							NR	NR	34,897	344,782
MOP	045487105	ASSOCIATED BANC-CORPSHR USD 0.01USD							NR	[NULL]	14,265	342,360
MOP	904311107	UNDER ARMOUR INC CL A							NR	NR	8,759	341,268
MOP	89784N104	TRUE RELIGION APPAREL INC							NR	NR	11,502	340,839
MOP	98233Q105	DO NOT USE WRIGHT EXPRESS CORP							NR	[NULL]	11,413	340,107
MOP	06739H362	***BARCLAYS BK PLC 8.125% PERP NON CUM PFD ADR CALLABLE 6/15/13 @ \$25 SER A								A+	18,500	339,475
MOP	71649T104	PETROHUNTER ENERGY CORPORATION							NR	[NULL]	2,699,278	337,410
MOP	707885109	PENN WEST ENERGY TRUST							NR	[NULL]	14,079	336,009
MOP	81369Y886	UTILITIES SELECT SECTOR SPDR FUND ETF							NR	[NULL]	9,853	335,475
MOP	118759109	BUCYRUS INTERNATIONAL INC							NR	NR	7,433	335,377
MOP	858155203	STEELCASE INC-CL A							NR	[NULL]	32,013	333,255
MOP	535763106	LINK ENERGY LLC							OTHmj	C	2,529,439	332,303
MOP	23251P102	CYBERONICS INC SHR USD 0.01USD							NR	[NULL]	18,891	330,139
MOP	11133T103	BROADRIDGE FINANCIAL SOLUTIONS INC							NR	[NULL]	20,535	329,587
MOP	678046103	OILSANDS QUEST INC							NR	NR	120,403	327,376
MOP	261608103	DRESSER-RAND GROUP ISHR USD 0.01USD							NR	[NULL]	9,261	324,783
MOP	722014107	PIMCO HIGH INCOME FUND							NR	[NULL]	35,092	323,899
MOP	22282E102	COVANTA HOLDING CORPORATION							B-mj	B-	13,239	323,826
MOP	12738T100	CADENCE PHARMACEUTICALS INC							NR	NR	30,905	322,957
MOP	913456109	UNIVERSAL CORP/RICHMSHR USD 0.00USD							NR	[NULL]	6,218	322,714
MOP	45665Q103	INFINITY PROPERTY & CASUALTY CORP							NR	NR	7,184	321,556
MOP	62944T105	NVR INC							Bmj	B+	534	321,180
MOP	872960109	TNS INC							NR	NR	16,171	317,598
MOP	13281KLA4	CAMDEN CNTY N J IMPT AUTH LEASE REV CNTY GTD R/MD 5.00 09/01/2019							A	AA-	3,000	32
MOP	747277101	QLOGIC CORP							NR	[NULL]	18,263	314,087
MOP	943315101	WAUSAU PAPER CORP FORMERLY WAUSAU-MOSINEE PAPER CORP							OTHmj	C	31,589	313,995
MOP	00762W107	ADVISORY BOARD CO/THE							NR	[NULL]	10,240	313,856
MOP	913275103	UNITRIN INC SHR USD 0.10USD							NR	[NULL]	11,310	313,287
MOP	43365Y104	HITTITE MICROWAVE CORP							NR	NR	10,000	312,000
MOP	64190A103	NEUBERGER BERMAN REAL EST SECURITIES INCOME FUND							NR	[NULL]	45,920	311,682
MOP	152319109	CENTILLIUM COMMUNICATIONS IN							NR	[NULL]	502,121	311,315
MOP	238113104	DATASCOPE CORP							NR	[NULL]	6,040	310,939
MOP	92336G106	VERASUN ENERGY CORP							NR	NR	212,237	309,866

MOP	185385309	CLEARWIRE CORP	CL A			NR	NR	30,385	309,167
MOP	775711104	ROLLINS INC				NR	[NULL]	15,274	308,229
MOP	112585104	***BROOKFIELD ASSET MANAGEMENT INC CLASS A LTD VTG SHS	US LISTED			NR	[NULL]	11,433	307,113
MOP	203607106	COMMUNITY BANK SYSTEMS	USD 1.00USD			NR	[NULL]	11,269	306,742
MOP	36867G209	GENAERA CORP	SHR USD 0.00USD			NR	[NULL]	494,737	306,737
MOP	84649R101	SPANSION INC	CL A			NR	NR	151,999	305,822
MOP	74762E102	QUANTA SERVICES INC				NR	[NULL]	10,407	305,591
MOP	67061U108	NUVEEN INSURED CALIFORNIA	PREMIUM INCOME MUN FUND 2 INC			NR	[NULL]	26,400	305,184
MOP	206016107	CONCEPTUS INC	SHR USD 0.00USD			NR	[NULL]	19,010	304,160
MOP	904214103	UMPQUA HOLDINGS CORP	SHR USD 0.00USD			NR	[NULL]	15,999	303,981
MOP	816300107	SELECTIVE INSURANCE GROUP INC				BBB+mj	A-	12,079	301,975
MOP	254423106	DO NOT USE IHOP CORP				Bmj	B	7,973	297,871
MOP	239359102	DAWSON GEOPHYSICAL	CSHR USD 0.33USD			NR	[NULL]	5,909	297,577
MOP	879939106	TELETECH HOLDINGS INC				B-mj	B-	21,330	295,847
MOP	60740F105	MOBILE MINI INC				Bmj	B+	12,022	294,779
MOP	091935502	BLACKBOARD INC	SHR USD 0.01USD			NR	[NULL]	6,800	293,270
MOP	294821608	ERICSSON (LM) TEL-SP ADR				NR	[NULL]	29,135	293,098
MOP	88033R205	TENGASCO INC	SHR USD 0.00USD			NR	[NULL]	280,615	291,840
MOP	362607301	***GAFISA S A	SPONSORED ADR REPSTG 2 COM SHS			NR	[NULL]	12,471	287,831
MOP	398433102	GRIFFON CORPORATION				NR	[NULL]	33,038	287,431
MOP	336453105	FIRST STATE BANCORPORATION				NR	[NULL]	36,696	286,596
MOP	128125101	CALAMOS STRATEGIC TOTAL RETURN FUND				NR	[NULL]	31,874	286,229
MOP	252131107	DEXCOM INC				NR	NR	38,785	285,845
MOP	493308100	KEYNOTE SYS INC				OTHmj	C	22,589	283,492
MOP	552690109	MDU RESOURCES GROUP INC				NR	[NULL]	10,316	282,452
MOP	084670108	BERKSHIRE HATHAWAY INC-DEL	CL A			Bmj	B	28	280,000
MOP	681936100	OMEGA HEALTHCARE INVESTORS INC				B-mj	B-	15,819	279,318
MOP	458743101	INTERLINE BRANDS INC				NR	[NULL]	16,340	278,434
MOP	482738101	KVH INDUSTRIES INC	SHR USD 0.01USD			NR	[NULL]	29,949	277,028
MOP	682189105	ON SEMICONDUCTOR CORP	SHR USD 0.01USD			NR	[NULL]	38,232	276,800
MOP	553829102	MVC CAPITAL INC	SHR USD 0.01USD			NR	[NULL]	18,479	276,446
MOP	158496109	CHAMPION ENTERPRISES INC				B-mj	B-	44,112	275,259
MOP	44934T105	ICX TECHNOLOGIES INC				NR	NR	31,270	272,987
MOP	028731107	AMERICAN ORIENTAL BISHR	USD 0.00USD			NR	[NULL]	39,166	272,674
MOP	30064E109	EXACTECH INC				NR	[NULL]	10,330	271,782
MOP	292218104	EMPLOYERS HLDGS INC				NR	NR	16,170	271,656
MOP	470355207	JAMES RIVER COAL CO	NEW			NR	NR	10,750	268,750
MOP	595112103	MICRON TECHNOLOGY INC				B-mj	B-	62,724	267,204
MOP	869362103	***SUTOR TECHNOLOGY GROUP LIM				NR	NR	64,226	266,538
MOP	170404305	CHORDIANT SOFTWARE	ISHR USD 0.00USD			NR	NR	52,802	265,594
MOP	69366A100	PSS WORLD MEDICAL INC			4	NR	NR	13,324	264,615
MOP	901166108	TWEEN BRANDS INC	SHR USD 0.01USD			NR	[NULL]	28,712	263,863
MOP	23334L102	DSW INC	CL A			NR	NR	18,535	262,474
MOP	27829C105	EATON VANCE TAX-MANAGED GLOBALBUY-WRITE OPPORTUNITIES FD				NR	NR	21,061	262,420
MOP	865378103	SULPHCO INC	SHR USD 0.00USD			NR	[NULL]	119,702	262,147
MOP	69344F106	PMC - SIERRA INC	SHR USD 0.00USD			OTHmj	C	35,000	259,700
MOP	968223206	WILEY (JOHN) & SONS -CL A				NR	[NULL]	6,207	259,266
MOP	42219D308	HEALTHAXIS INC	NEW			OTHmj	C	667,999	259,117
MOP	61748W108	MORGANS HOTEL GROUP CO				NR	[NULL]	20,871	258,174
MOP	12802T101	CAL DIVE INTL INC				NR	NR	25,815	257,892
MOP	464287507	ISHARES TRUST	S&P MIDCAP 400 INDEX FUND			NR	[NULL]	3,500	257,775

MOP	629484106	NYMAGIC INC	SHR	USD	1.00USD	NR	[NULL]	10,956	257,466
MOP	34958B106	FORTRESS INVT GROUP LLC		CL A		NR	NR	24,622	257,300
MOP	670006105	NOVELL INC				B-mj	B-	46,122	255,331
MOP	27829G106	EATON VANCE RISK MANAGED		DIVERSIFIED EQUITY INCOME FD		NR	NR	15,635	254,851
MOP	Y1968P105	DANAOS CORP				NR	[NULL]	14,222	253,578
MOP	172908105	CINTAS CORP				Amj	A+	8,086	253,399
MOP	743263105	PROGRESS ENERGY INC				Bmj	B	5,771	252,106
MOP	N07059186	***ASML HOLDING N V		NEW YORK REGISTRY SHARES	ADR NEW	NR	[NULL]	12,591	252,072
MOP	521865105	LEAR CORP				OTHmj	C	19,427	252,065
MOP	035290105	ANIXTER INTERNATIONAL INC				NR	[NULL]	4,237	251,329
MOP	43005Q107	HIGHLAND CREDIT STRATEGIES		FUND		NR	[NULL]	26,666	250,927
MOP	74834L100	QUEST DIAGNOSTICS INC				Bmj	B	4,437	249,581
MOP	852891100	STANCORP FINANCIAL GROUP				NR	[NULL]	5,033	249,134
MOP	803111103	SARA LEE CORP				Bmj	B	19,122	247,917
MOP	30161Q104	EXELIXIS INC				NR	[NULL]	36,514	247,565
MOP	72764Y100	PLATO LEARNING INC	SHR	USD	0.01USD	NR	[NULL]	85,218	247,132
MOP	16117M107	CHARTER COMMUNICATIO	SHR	USD	0.00USD	NR	[NULL]	287,087	246,895
MOP	811543107	SEABOARD CORP				NR	[NULL]	198	246,312
MOP	464287861	DO NOT USE ISHARES S&P EUROPE 350				NR	[NULL]	6,000	246,180
MOP	909205106	UNISOURCE ENERGY COR	SHR	USD	0.00USD	B-mj	B-	7,867	244,270
MOP	12561W105	CLECO CORP HLDGS NEW		COM		Bmj	B+	8,917	242,186
MOP	98944B108	ZEP INC				NR	NR	12,102	242,040
MOP	464287200	ISHARES TRUST		S&P 500 INDEX FUND		NR	[NULL]	2,000	241,560
MOP	55027E102	LUMINEX CORP	SHR	USD	0.00USD	NR	[NULL]	9,767	241,147
MOP	026760405	AMERICAN INDEPENDENC	SHR	USD	0.01USD	NR	[NULL]	35,897	240,510
MOP	75952B105	RELIANT ENERGY INC				NR	NR	18,571	240,439
MOP	651718504	NEWPARK RESOURCES	SHR	USD	0.01USD	NR	[NULL]	38,943	239,889
MOP	33610F109	FIRST POTOMAC REALTY TRUST				NR	NR	13,247	239,241
MOP	564563104	MANTECH INTERNATIONAL	SHR	USD	0.01USD	NR	[NULL]	4,527	238,736
MOP	163731102	CHEMICAL FINANCIAL CORP				BBB+mj	A-	8,029	236,213
MOP	720279108	PIER 1 IMPORTS INC				OTHmj	C	52,973	235,730
MOP	82706C108	***SILICON MOTION TECHNOLOGY CORPORATION		ADR		NR	[NULL]	46,631	234,507
MOP	14075T107	CARACO PHARM LABS LTD				NR	[NULL]	15,937	234,274
MOP	92205F106	VANGUARD NATURAL RESOURCES LLC				NR	NR	18,600	234,174
MOP	23282W100	CYTOKINETICS INC				NR	NR	53,068	233,499
MOP	30218U108	EXPRESSJET HOLDINGS INC				NR	[NULL]	1,012,515	232,878
MOP	190897108	COBIZ FINANCIAL INC				NR	[NULL]	19,281	232,722
MOP	73936T474	POWERSHARES INSURED NATIONAL MUNICIPAL BOND PORTFOLIO			ETF	NR	[NULL]	10,144	228,950
MOP	00762L101	***ADVANTAGE ENERGY INCOME		FUND TRUST UNITS US LISTED		NR	[NULL]	24,556	228,616
MOP	929309409	***WPP GROUP PLC		AMERICAN DEPOSITARY SHARES		OTH	B+	5,262	228,423
MOP	74731Q103	PZENA INVESTMENT MANAGEMENT		INC CL A		NR	NR	24,524	227,828
MOP	472147107	JAZZ PHARMACEUTICALS INC				NR	NR	43,022	225,866
MOP	14055X102	CAPITALSOURCE INC				NR	NR	20,500	225,090
MOP	42224N101	HEALTHSPRING INC				NR	NR	11,462	224,999
MOP	584688105	MEDICINES CO				NR	NR	8,937	224,944
MOP	55272X102	MFA MORTGAGE INVESTMENTS INC				Bmj	B	32,359	224,895
MOP	607828100	MODINE MANUFACTURING CO				NR	[NULL]	14,818	224,345
MOP	193459302	COLEMAN CABLE INC				NR	NR	17,524	222,730
MOP	913377107	DO NOT USE UNIVERSAL AMER FINANCIAL CRP				NR	[NULL]	18,439	222,006
MOP	025537101	AMERICAN ELECTRIC POWER CO INC				Bmj	B	6,196	221,507
MOP	75734R105	REDDY ICE HOLDINGS ISHR		USD	0.01USD	NR	[NULL]	64,440	220,385



MOP	45953X208	INTERNATIONAL FUEL TECHNOLOGY INC NEW	NR	NR	440,000	220,000
MOP	453836108	INDEPENDENT BANK CORP-MASS	Amj	A	6,652	219,516
MOP	302051206	EXIDE TECHNOLOGIES NEW	NR	NR	26,689	219,117
MOP	480074103	JONES APPAREL GROUP INC	Bmj	B	11,442	219,114
MOP	05961W105	***BANCO MACRO S A SPONSORED ADR REPSTG CL B	NR	[NULL]	13,032	218,677
MOP	909214108	UNISYS CORP	OTHmj	C	68,343	217,604
MOP	749388104	RC2 CORPORATION	Bmj	B	8,490	217,599
MOP	440327104	HORACE MANN EDUCATORS CORP NEW	Bmj	B	16,015	217,003
MOP	73935X351	POWERSHARES EXCHANGE-TRADED FDTR DYNAMIC HEALTHCARE SECTOR PORT	NR	[NULL]	8,356	217,005
MOP	268948106	EAGLE BANCORP INC MD	NR	NR	24,217	216,016
MOP	464592104	ISLE OF CAPRI CASINOSHR USD 0.01USD	NR	[NULL]	28,544	213,795
MOP	543881106	LORAL SPACE & COMMUNICATIONS	NR	[NULL]	15,691	213,241
MOP	939640108	WASHINGTON POST CO-CL B	Bmj	B+	355	212,787
MOP	002824AS9	ABBOTT LABORATORIES MAKE WHOLE CALL	A	AA	2,000	21
MOP	237194105	DARDEN RESTAURANTS ISHR USD 0.00USD	NR	[NULL]	7,193	211,338
MOP	37244C101	GENOMIC HEALTH INC	NR	NR	9,002	211,097
MOP	147195101	CASCADE CORP SHR USD 0.50USD	NR	[NULL]	4,348	210,356
MOP	453038408	***IMPERIAL OIL LTD NEW	Amj	A+	4,854	210,227
MOP	70159Q104	PARKWAY PROPERTIES INC	A	A+	4,977	208,487
MOP	038149100	APPLIED BIOSYSTEMS INC	Bmj	B+	6,286	208,381
MOP	29977A105	EVERCORE PARTNERS INC CL A	NR	NR	14,882	208,348
MOP	39153L106	GREATBATCH INC SHR USD 0.00USD	NR	NR	8,570	207,480
MOP	84129R100	SOUTHCOAST FINANCIAL CORP	NR	NR	20,573	205,524
MOP	00372P203	ABN AMRO CAPITAL FUNDING TRUST V 5.9% PERP NON CUM GTD TRUST PFD SECS	Amj	A	18,315	204,395
MOP	482740206	KV PHARMACEUTICAL CO-CL A	NR	[NULL]	8,827	203,727
MOP	638904102	NAVIGATORS GROUP INC SHR USD 0.10USD	NR	[NULL]	3,389	203,306
MOP	144285103	CARPENTER TECHNOLOGY	NR	[NULL]	7,284	203,005
MOP	015271109	ALEXANDRIA REAL ESTATE EQUITIES INC	BBB+mj	A-	1,896	202,189
MOP	74834T103	QUEST SOFTWARE INC	NR	[NULL]	13,994	197,735
MOP	268315108	EDCI HOLDINGS INC	B-mj	B-	47,882	196,795
MOP	12811R104	CALAMOS ASSET MGMT INC CL A	NR	NR	10,326	196,091
MOP	M52020100	***GIVEN IMAGING	NR	NR	15,548	194,505
MOP	018606202	ALLIANCE IMAGING INC DEL NEW	NR	NR	17,631	194,470
MOP	09746Y105	BOISE INC	NR	NR	204,637	194,405
MOP	14067E506	CAPSTEAD MORTGAGE COREIT USD 0.01USD	NR	[NULL]	16,350	194,238
MOP	246647101	DELEK US HOLDINGS INC	NR	[NULL]	19,801	193,654
MOP	498904200	KNOLL INC	NR	NR	12,707	192,892
MOP	918194101	VCA ANTECH INC	NR	[NULL]	6,232	192,008
MOP	750236101	RADIAN GROUP INC	OTHmj	C	38,346	191,730
MOP	523234102	LECG CORP	NR	NR	23,616	191,290
MOP	75025N102	DO NOT USE RADIANT SYSTEMS INC	NR	[NULL]	17,945	191,114
MOP	22765U102	CROSSTEX ENERGY LP LP 0.00EUR	NR	[NULL]	9,581	191,045
MOP	26873N108	EMS TECHNOLOGIES INC SHR USD 0.10USD	NR	[NULL]	8,262	191,017
MOP	45841N107	INTERACTIVE BROKERS GROUP INC	NR	NR	9,874	190,766
MOP	647581107	***NEW ORIENTAL EDUCATION AND TECHNOLOGY GROUP INC SPONSORED ADR	NR	[NULL]	2,933	190,645
MOP	67551U105	OCH ZIFF CAPITAL MANAGEMENT GROUP LLC CLASS A	NR	NR	14,171	189,891
MOP	927118109	VILLAGEEDOCs INC (FRM VILLAGEFAX.COM)	NR	NR	6,519,148	189,055
MOP	811054402	EW SCRIPPS CO SHR USD 0.01USD	NR	[NULL]	26,055	188,638
MOP	88554D205	3D SYSTEMS CORP SHR USD 0.00USD	NR	[NULL]	13,360	188,376
MOP	317492106	FINANCIAL FEDERAL CORP	NR	[NULL]	7,445	188,061
MOP	884453101	THOMAS PROPERTIES GROUP INC	NR	NR	17,433	186,707

MOP	073302101	BE AEROSPACE INC				B-mj	B-	9,035	184,368
MOP	401692108	GUIDANCE SOFTWARE INSHR	USD	0.00EUR		NR	NR	37,369	184,229
MOP	173066200	CITIGROUP CAPITAL IX	6.00%	TRUST PFD SECS (TRUPS)	DUE 2/14/2033 B/E	A	A	14,100	184,146
MOP	790849103	ST JUDE MEDICAL INC				Bmj	B+	4,089	182,733
MOP	25746Q108	DOMINION RESOURCES BXXX	NPV	USD		NR	[NULL]	9,000	182,610
MOP	15133V208	CENTENNIAL COMMUNICATIONS CORPCL A				B-mj	B-	24,853	182,421
MOP	76128Y102	RETAIL VENTURES INC				OTHmj	C	43,100	181,020
MOP	08915P101	BIG 5 SPORTING GOODS CORP				NR	[NULL]	16,984	180,030
MOP	003654100	ABIOMED INC				NR	[NULL]	10,000	179,500
MOP	800363103	SANDY SPRING BANCORPSHR	USD	1.00USD		NR	[NULL]	8,334	179,181
MOP	007942204	ADVANTA CORP-CL B NON-VTG				B-mj	B-	20,744	178,606
MOP	110448107	BRITISH AMERICAN TOB 1 ADR REPR 02.00 SHR				NR	[NULL]	2,657	178,152
MOP	63009F105	NANOSPHERE INC				NR	NR	20,000	178,000
MOP	35671D790	FREEPORT MCMORAN COPPER INC FORM FREEPORT MCMORAN COPPER INC PERP PFD				BBmj	BB	123	175,277
MOP	844895102	SOUTHWEST GAS CORP				NR	[NULL]	5,798	175,049
MOP	690768403	OWENS-ILLINOIS INC SHR	USD	0.01USD		NR	[NULL]	6,685	174,023
MOP	132011107	CAMBREX CORP SHR	USD	0.10USD		NR	[NULL]	25,245	173,181
MOP	848565107	SPIRE CORP				NR	[NULL]	16,745	172,976
MOP	337932107	FIRSTENERGY CORP SHR	USD	0.10USD		NR	[NULL]	2,600	172,895
MOP	03820C105	APPLIED INDUSTRIAL TSHR	USD	0.00USD		NR	[NULL]	6,314	171,551
MOP	87163F106	SYNIVERSE HOLDINGS ISHR	USD	0.00USD		NR	[NULL]	9,146	170,299
MOP	705560100	PEET'S COFFEE & TEA SHR	USD	0.00USD		NR	[NULL]	6,129	169,160
MOP	808194104	A SCHULMAN INC				Bmj	B	8,367	168,260
MOP	92769R108	VIRGIN MOBILE USA INC CL A				NR	NR	62,480	167,446
MOP	632381208	NATIONAL COAL CORP				NR	[NULL]	27,772	166,632
MOP	415864107	HARSCO CORP				Amj	A	3,943	165,291
MOP	854231107	STANDEX INTERNATIONAL CORP				NR	[NULL]	5,893	164,886
MOP	16411Q101	CHENIERE ENERGY PARTNERS L P COMMON UNITS				NR	NR	20,000	163,000
MOP	17306N203	CITIGROUP CAPITAL VI PFD 7.1250 31Jul31	25.00USD			NR	[NULL]	11,144	161,923
MOP	Y64202107	OCEANFREIGHT INC COMM STK				NR	NR	10,760	161,508
MOP	37243V100	GENOPTIX INC				NR	NR	4,902	161,178
MOP	513847103	LANCASTER COLONY CORP				Bmj	B	4,512	160,582
MOP	16938R103	CHINA FIRE & SEC GROUP INC				NR	NR	14,219	160,248
MOP	682159108	ON ASSIGNMENT INC SHR	USD	0.01USD		NR	[NULL]	17,600	160,160
MOP	11373M107	BROOKLINE BANCORP INC				NR	[NULL]	12,652	159,289
MOP	05518E202	BAC CAPITAL TRUST III 7% TRUST PFD SEC DUE 8/15/32				BBB+mj	A-	8,000	158,720
MOP	78464R105	SRA INTERNATIONAL INC CL A				NR	NR	7,296	156,791
MOP	374163103	GERON CORP				OTHmj	C	37,596	155,760
MOP	018772103	ALLIANCE ONE INTERNATIONAL INC				B-mj	B-	36,472	154,641
MOP	457733103	INSPIRE PHARMACEUTICALS INC				NR	NR	38,472	154,273
MOP	371927104	GENESIS ENERGY LP LP	USD	0.00USD		NR	[NULL]	12,413	153,921
MOP	87162W100	SYNNEX CORPORATION				NR	NR	6,717	152,006
MOP	376535100	GLADSTONE CAPITAL CORP				NR	[NULL]	8,521	151,929
MOP	78381P109	S&P 500 COVERED CALLTRUST	NPV	USD		NR	[NULL]	12,168	151,735
MOP	723653101	PIONEER DIVERSIFIED HIGH INCOME TRUST				NR	NR	10,000	150,900
MOP	14159L103	CARDIONET INC				NR	NR	5,479	150,399
MOP	149205106	CATO CORP-CL A				NR	[NULL]	8,598	150,379
MOP	91359E105	UNIVERSAL HEALTH RLTY INCOME				NR	[NULL]	3,836	150,141
MOP	71646M102	PETROBRAS ENERGIA-SPON ADR				NR	[NULL]	17,317	149,965
MOP	858915101	STERLING RESOURCES LSHR	CAD	0.00CAD		NR	[NULL]	116,700	148,676
MOP	302301106	EZCORP INC-CL A				NR	[NULL]	9,640	148,456

MOP	66977W109	NOVA CHEMICALS CORP	NR	[NULL]	6,000	148,200
MOP	292562105	ENCORE WIRE CORP	Bmj	B	7,782	146,278
MOP	72369J102	PIONEER FLOATING RATE TRUST	NR	[NULL]	13,500	145,125
MOP	33735G107	FIRST TR VALUE LINE 100 EXCHANGE TRADED FD	NR	[NULL]	10,534	145,265
MOP	514606102	LANCE INC SHR USD 0.83USD	NR	[NULL]	5,859	144,307
MOP	667328108	NORTHWEST BANCORP INSHR USD 0.10USD	NR	[NULL]	4,956	144,220
MOP	247916208	DENBURY RESOURCES INC	NR	[NULL]	7,003	144,115
MOP	293306106	DO NOT USE ENGLOBAL CORP	NR	[NULL]	12,136	143,933
MOP	390905107	GREAT SOUTHERN BANCORP INC	NR	[NULL]	10,133	142,875
MOP	358435105	FRIEDMAN INDUSTRIES INC	Bmj	B	19,699	142,424
MOP	M84116108	SILICOM LIMITED	NR	[NULL]	25,556	141,836
MOP	032159105	AMREP CORP SHR USD 0.10USD	NR	[NULL]	3,052	141,796
MOP	483548103	KAMAN CORP	Bmj	B	4,373	140,067
MOP	98952K107	ZHONGPIN INC	NR	NR	13,995	139,250
MOP	15101Q108	CELESTICA INC	NR	[NULL]	19,454	138,902
MOP	87244T109	TICC CAPITAL CORP	NR	[NULL]	27,434	138,816
MOP	73941U102	POZEN INC	NR	NR	12,585	138,246
MOP	37733W105	GLAXOSMITHKLINE PLC 1 ADR REPR 02.00 SHR	NR	[NULL]	3,133	137,050
MOP	345395206	FORD MOTOR CO CAPITA CONV PFD 6.5 %15Jan32	OTH	CC	6,224	136,866
MOP	48562P103	KAPSTONE PAPER AND PACKAGING CORPORATION	NR	NR	20,290	136,349
MOP	M22013102				18,204	135,620
MOP	59156R603	METLIFE INC 6.5% NON CUM PFD SER B	BBBbmj	BBB	8,077	135,209
MOP	92112K107	VAN KAMPEN ADVANTAGE MUNICIPALINCOME TRUST II	OTHmj	D	12,923	134,658
MOP	588056101	MERCER INTERNATIONAL INC	OTHmj	C	30,988	133,248
MOP	88023U101	TEMPUR PEDIC INTERNATIONAL INC	NR	NR	11,238	132,575
MOP	831865209	AO SMITH CORP SHR USD 1.00USD	NR	[NULL]	2,816	132,352
MOP	049513104	ATMEL CORP	B-mj	B-	34,816	132,196
MOP	17311H209	CITIGROUP CAP XVII 6.35% ENHANCED TR PFD SECS-TRUPRS	Amj	A	10,481	131,011
MOP	039762109	ARDEN GROUP INC -CL A	NR	[NULL]	750	130,680
MOP	617466206	MORGAN STANLEY CAP TRUST V 5.75% CAPTIAL SECS DUE 7/15/33	NR	[NULL]	11,900	130,662
MOP	291641108	EMPIRE DISTRICT ELECTRIC CO	NR	[NULL]	5,723	130,255
MOP	007094105	ADMINISTAFF INC	NR	[NULL]	4,637	129,868
MOP	370442725	GENERAL MOTORS CORP 7.375% SR NTS DUE 5/15/48	NR	[NULL]	12,268	129,182
MOP	254543101	DIODES INC SHR USD 0.66USD	NR	[NULL]	6,217	128,655
MOP	853626109	STANDARD MICROSYSTEMS CORP	Bmj	B	4,870	128,519
MOP	859319105	STERLING FINANCIAL CSHR USD 1.00USD	NR	[NULL]	9,804	128,138
MOP	898349105	TRUSTCO BANK CORP NY	NR	[NULL]	11,965	127,786
MOP	568427108	MARINE PRODUCTS CORPSHR USD 0.10USD	NR	[NULL]	13,806	127,015
MOP	M0392N101	ALADDIN KNOWLEDGE SYSTEMS	NR	[NULL]	9,272	124,616
MOP	05968L102	***BANCOLOMBIA SA SPONSORED ADR REPSTG 4 PREF	NR	[NULL]	4,266	124,567
MOP	030506109	AMERICAN WOODMARK COSHR USD 0.00USD	NR	[NULL]	5,041	123,908
MOP	228903100	CRYOLIFE INC	NR	[NULL]	8,724	123,881
MOP	58463J304	MEDICAL PROPERTIES TRUST INC	NR	[NULL]	11,129	123,309
MOP	64125C109	NEUROCRINE BIOSCIENCES INC	OTHmj	C	25,358	122,885
MOP	512815101	LAMAR ADVERTISING CO-CL A	B-mj	B-	3,500	121,975
MOP	052660107	AUTHENTEC INC	NR	NR	56,653	121,804
MOP	521050104	LAYNE CHRISTENSEN CO	Bmj	B	3,223	121,765
MOP	90333L102	U S CONCRETE INC	NR	[NULL]	24,223	121,357
MOP	78463B101	S1 CORPORATION	NR	[NULL]	20,090	120,741
MOP	315293100	FERRELLGAS PARTNERS-LP	NR	[NULL]	6,336	118,800
MOP	P16994132	BANCO LATINOAMERICANO EXP-E	NR	[NULL]	6,923	118,660

MOP	592688105	METTLER-TOLEDO INTERNATIONAL				NR	[NULL]	1,169	118,537
MOP	173085200	CITIGROUP CAPITAL XX	7.875% ENHANCED TRUST	PREFERRED SECURITIES		A	A	7,733	118,315
MOP	00081T108	ACCO BRANDS CORP				NR	[NULL]	12,877	117,953
MOP	292764107	ENERNOC INC	SHR	USD	0.00USD	NR	[NULL]	10,062	117,524
MOP	690370101	OVERSTOCK.COM INC	SHR	USD	0.00USD	NR	[NULL]	5,839	116,634
MOP	443320106	HUB GROUP INC-CL A				Bmj	B	2,904	115,579
MOP	285218103	ELECTRO RENT CORP	SHR	USD	0.00USD	NR	[NULL]	7,781	114,848
MOP	013904305	***ALCATEL-LUCENT	SPONSORED ADR			NR	[NULL]	25,880	114,493
MOP	537008104	LITTELFUSE INC				Bmj	B	3,739	113,853
MOP	961840105	WET SEAL INC-CL A				OTHmj	C	27,663	113,142
MOP	878742204	TECK COMINCO LTD	SHR	CAD	0.00EUR	NR	[NULL]	3,399	112,983
MOP	294100102	ENZO BIOCHEM INC				NR	[NULL]	10,620	112,678
MOP	063904106	BANK OF THE OZARKS				NR	[NULL]	3,611	111,724
MOP	33889X203	FLEET CAPITAL TRUST	PFD 7.2000 15Mar32	25.00USD		NR	[NULL]	6,850	111,244
MOP	33615C101	FIRST REGIONAL BANCOSHR		USD	0.00USD	NR	[NULL]	24,642	110,889
MOP	860630102	STIFEL FINANCIAL CORP				Bmj	B	2,399	109,994
MOP	98417K106	XO HOLDINGS INC	SHR	USD	0.01USD	NR	NR	183,318	109,991
MOP	559181102	MAGMA DESIGN AUTOMATION INC				NR	NR	24,567	109,421
MOP	209034107	CONSOLIDATED COMMUNICATIONS				NR	[NULL]	7,206	109,387
MOP	26746E103	DYAX CORP				NR	NR	22,602	108,942
MOP	361268105	G & K SERVICES INC CL A				BBB+mj	A-	2,990	108,836
MOP	03152W109	AMICUS THERAPEUTICS INC				NR	NR	6,656	108,826
MOP	457461200	INLAND REAL ESTATE CREIT		USD	0.01USD	NR	[NULL]	7,008	108,554
MOP	109641100	BRINKER INTERNATIONALSHR		USD	0.10USD	NR	[NULL]	5,395	108,040
MOP	060505815	BANK AMER CORP	DEPOSITARY SH REPSTG 1/1000TH PFD SER E			Amj	A	9,000	107,910
MOP	577933104	MAXIMUS INC				B-mj	B-	2,838	106,595
MOP	404030108	H&E EQUIPMENT SERVICES	INC			NR	NR	7,301	106,595
MOP	243586104	DECODE GENETICS INC				NR	[NULL]	264,294	105,718
MOP	456837202	***ING GROEP N V	7.05% PERP DEBT SECS			Amj	A	7,465	105,032
MOP	125902106	CPI CORP				NR	[NULL]	7,743	104,763
MOP	85856G100	STELLARONE CORPORATION				NR	NR	5,503	104,557
MOP	59156R504	METLIFE INC	FLOATING RATE NON CUM PFD	SER A		BBBbmj	BBB	8,023	103,818
MOP	811707306	SEACOAST BANKING CORSHR		USD	0.10USD	NR	[NULL]	8,877	103,417
MOP	222660102	COURIER CORP	SHR	USD	1.00USD	NR	[NULL]	4,764	103,093
MOP	832727101	SMURFIT-STONE CONTAISHR		USD	0.01USD	NR	[NULL]	18,759	102,880
MOP	268664109	EMC INSURANCE GROUP INC				Bmj	B	3,847	102,407
MOP	553531104	MSC SOFTWARE CORP				NR	[NULL]	8,475	99,581
MOP	464286665	ISHARES INC	MSCI PACIFIC EX-JAPAN INDEX FD			NR	[NULL]	2,730	98,799
MOP	043436104	ASBURY AUTOMOTIVE GROUP				NR	[NULL]	7,567	98,371
MOP	721283109	PIKE ELECTRIC CORP				NR	[NULL]	6,457	98,211
MOP	03071H100	AMERISAFE INC-CL A				NR	NR	5,401	97,888
MOP	74347R560	PROSHARES TRUST	ULTRASHORT UTILITIES PROSHARES			NR	[NULL]	1,329	96,725
MOP	64110L106	NETFLIX INC	SHR	USD	0.00USD	NR	[NULL]	3,088	95,811
MOP	37946R109	GLOBAL PARTNERS LP SBI	UNIT REPSTG LTD PARTNER INT			NR	NR	9,150	95,618
MOP	91274F104	U STORE IT TRUST REIT				NR	NR	8,058	95,246
MOP	785060104	S.Y. BANCORP INC				NR	[NULL]	3,023	95,225
MOP	68827R108	OSIRIS THERAPEUTICS SHR		USD	0.00USD	NR	[NULL]	5,144	95,113
MOP	374689107	GIBRALTAR INDUSTRIESSHR		USD	0.01USD	NR	[NULL]	4,271	94,944
MOP	64124P101	NEUBERGER BERMAN INTERMEDIATE MUNI FUND INC				NR	[NULL]	7,862	94,894
MOP	63935N107	NAVIGANT CONSULTING INC				NR	[NULL]	4,658	94,837
MOP	64123C101	NEUBERGER BERMAN CALIFORNIA	INTERMEDIATE MUNI FUND INC			NR	[NULL]	7,820	93,918

MOP	64127J102	NEUBERGER BERMAN DIVIDEND ADVANTAGE FUND INC	NR	[NULL]	7,106	93,870
MOP	64124K102	NEUBERGER BERMAN NEW YORK INTERMEDIATE MUNI FUND INC	NR	[NULL]	7,851	92,643
MOP	72201H108	PIMCO FLOATING RATE INCOME FUND	NR	[NULL]	8,754	92,530
MOP	06652V109	BANNER CORP SHR USD 0.01USD	NR	[NULL]	5,272	92,313
MOP	313148306	FEDERAL AGRICULTURAL MORTGAGE CORP-CL C	Bmj	B+	6,168	91,780
MOP	550021109	LULULEMON ATHLETICA INC	NR	NR	3,677	90,506
MOP	27828X100	EATON VANCE TAX-MANAGED BUY WRITE INCOME FUND	NR	[NULL]	6,742	90,343
MOP	60975U108	MONOGRAM BIOSCIENCES INC	NR	NR	112,177	89,742
MOP	68401H104	OPTIMER PHARMACEUTICSHR USD 0.00USD	NR	[NULL]	10,842	88,904
MOP	60877T100	MOMENTA PHARMACEUTICALS INC	NR	NR	5,980	88,624
MOP	863167201	STRATUS PROPERTIES ISHR USD 0.01USD	NR	[NULL]	3,146	88,088
MOP	88343R101	THERMAGE INC	NR	NR	25,182	86,878
MOP	394361208	GREEN BANKSHARES INC SHR USD 2.00USD	NR	[NULL]	4,639	86,564
MOP	044103109	ASHFORD HOSPITALITY TR INC COM SHS	NR	NR	21,256	86,087
MOP	617462205	MORGAN STANLEY CAPITAL TRT IV 6.25% CAPITAL SECS DUE 4/1/33 BOOK ENTRY	BBB+mj	A-	8,598	85,550
MOP	598148104	MIDWAY GAMES INC	OTHmj	C	35,905	85,454
MOP	482564101	KMG CHEMICALS INC SHR USD 0.01USD	NR	[NULL]	8,498	85,405
MOP	493732101	KFORCE INC	NR	[NULL]	7,973	85,391
MOP	522015106	LEARNING TREE INTERN SHR USD 0.00USD	NR	[NULL]	6,224	85,269
MOP	74347R644	PROSHARES TRUST ULTRASHORT CONSUMER GOODS PROSHARES	NR	[NULL]	1,213	85,262
MOP	210313102	CONSTANT CONTACT INC	NR	NR	4,264	83,148
MOP	494274103	KIMBALL INTERNATIONAL SHR USD 0.05USD	NR	[NULL]	8,059	82,927
MOP	16941J106	CHINA PRECISION STEEL INC	NR	NR	18,285	82,484
MOP	45104G104	ICICI BANK LTD-SPON ADR	NR	[NULL]	3,183	82,160
MOP	693320202	PHH CORP NEW	NR	[NULL]	5,738	81,594
MOP	16942J105	CHINA SECURITY & SURSHR USD 0.00USD	NR	[NULL]	5,543	81,155
MOP	293712105	ENTERPRISE FINANCIAL SERVICE	NR	[NULL]	3,525	81,075
MOP	014485106	ALESCO FINANCIAL INCREIT USD 0.00USD	NR	[NULL]	126,545	80,989
MOP	404609109	HACKETT GROUP INC (THE)	OTHmj	C	13,946	80,747
MOP	026874115	AMERICAN INTL GROUP INC 8.50% MAND CONV PFD CORP UNIT	Amm	[NULL]	12,500	80,125
MOP	29332W107	ENHANCED S&P 500 COVERED CALL FD INC	NR	NR	6,469	80,022
MOP	464287598	ISHARES RUSSELL 1000 VALUE INDEX FUND ETF	NR	[NULL]	1,272	79,971
MOP	456837806	***ING GROEP N V 8.50% ING PERPETUAL HYBRID CAPSECS PFD	Amj	A	4,000	79,400
MOP	374393106	GEVITY HR INC	B-mj	B-	9,614	78,931
MOP	05348W307	AVANEX CORPORATION NEW	B-mj	B-	18,356	78,931
MOP	848420105	SPHERION CORP SHR USD 0.01USD	NR	[NULL]	14,970	78,593
MOP	902952100	US GLOBAL INVESTORS SHR USD 0.02USD	NR	[NULL]	9,789	78,214
MOP	125151100	***CE FRANKLIN LTD (US LISTED)	NR	[NULL]	12,250	78,155
MOP	967590100	WIDEPOINT CORP SHR USD 0.00USD	NR	[NULL]	195,000	78,000
MOP	59518V102	MICRUS ENDOVASCULAR CORP	NR	[NULL]	5,772	77,980
MOP	553530106	MSC INDUSTRIAL DIRECT CO-A	NR	[NULL]	1,550	76,586
MOP	004934105	ACTEL CORP	OTHmj	C	5,663	76,224
MOP	80281R706	***SANTANDER FINANCE PREFERRED A UNIPERSONAL 6.80% NON CUM SER 4 GUARANTEE A	A	A+	4,974	75,854
MOP	G81075106	SHIP FINANCE INTL LTD	NR	[NULL]	3,500	75,670
MOP	22544F103	CREDIT SUISSE HIGH YIELD BD FDSH BEN INT	NR	[NULL]	35,915	75,422
MOP	45168D104	IDEXX LABORATORIES CORP	Bmj	B+	1,272	75,333
MOP	830566105	SKECHERS USA INC-CL A	NR	[NULL]	4,292	74,269
MOP	863902102	STUDENT LOAN CORP	NR	[NULL]	775	73,493
MOP	487584104	KEITHLEY INSTRUMENTSSHR USD 0.00USD	NR	[NULL]	7,704	71,031
MOP	40429C201	HSBC FINANCE CORP 6.875% SENIOR NTS DUE 1/30/33	NR	[NULL]	4,000	70,600
MOP	165167842	CHESAPEAKE ENERGY CORP 4.5% CUMULATIVE CONV PFD STOCK	Bmn	[NULL]	666	69,930

MOP	24869P104	DENNYS CORPORATION				OTHmj	C	23,529	69,411
MOP	53261M104	LIMELIGHT NETWORKS INC				NR	NR	23,262	69,088
MOP	02342J101	AMCOMP INC NEW				NR	NR	5,685	68,220
MOP	894675107	TREE COM INC				NR	NR	8,956	66,865
MOP	855707105	STATE AUTO FINANCIAL CORP				B	B+	2,275	66,498
MOP	88162G103	TETRA TECH INC NEW				Bmj	B	2,421	66,456
MOP	248019101	DELUXE CORP				Bmj	B+	4,767	65,928
MOP	45814P105	INTEGRA BANK CORPORATION				Bmj	B	7,431	65,467
MOP	06739H776	***BARCLAYS BK PLC	ADR PFD SHS SER 3 DIVD - 7.10%SER 3 CAL DT 12/15/12 @ 25			Amj	A+	4,000	65,400
MOP	21988K859	CORPORATE BACKED TR CTFS	2004-6 GOLDMAN SACHS 3.5%	CAP I DEB DUE 02/15/203		NR	[NULL]	7,000	65,100
MOP	00430L103	ACCENTIA BIOPHARMACEUTICALS INC				NR	NR	99,396	64,607
MOP	G0219G203	ALLIED WORLD ASSURANCE CO				NR	[NULL]	1,635	64,583
MOP	918905100	VALHI INC SHR	USD	0.01USD		NR	[NULL]	4,587	64,401
MOP	436893200	HOME BANCSHARES INC				NR	NR	2,046	63,897
MOP	138098108	CANTEL MEDICAL CORP				NR	[NULL]	6,502	63,395
MOP	929328102	WSFS FINANCIAL CORP SHR	USD	0.01USD		NR	[NULL]	1,055	63,300
MOP	25153X208	DEUTSCHE BANK CONTINGENT CAPIT				Amm	[NULL]	4,000	62,280
MOP	64126L108	NEUBERGER BERMAN INCOME	OPPORTUNITY FUND INC			Amj	A	8,936	61,837
MOP	488360108	KEMET CORP				OTHmj	C	47,508	61,000
MOP	012423109	ALBANY MOLECULAR RESEARCH				NR	[NULL]	3,345	60,611
MOP	749660106	RPC INC				Bmj	B	3,567	60,457
MOP	037933108	APRIA HEALTHCARE GROUP INC				Bmj	B	3,297	60,246
MOP	25659T107	DOLBY LABORATORIES INC	CL A			NR	NR	1,482	60,080
MOP	228411104	CROWN MEDIA HOLDINGS-CLASS A				NR	[NULL]	11,757	59,726
MOP	25264R207	DIAMOND HILL INVESTMENT GROUP INC NEW				B-mj	B-	689	59,213
MOP	640268108	NEKTAR THERAPEUTICS SHR	USD	0.00USD		NR	NR	15,222	59,061
MOP	29267A203	ENER1 INC NEW				OTHmj	C	9,146	58,992
MOP	563771104	MANNATECH INC				NR	[NULL]	16,320	58,262
MOP	283677854	EL PASO ELECTRIC CO NEW				Bmj	B	2,979	58,091
MOP	89421Q106	TRAVELZOO INC				NR	[NULL]	7,396	57,615
MOP	62912R107	NGP CAPITAL RESOURCES COMPANY				NR	NR	3,704	57,597
MOP	44925C103	ICF INTL INC				NR	NR	2,991	57,278
MOP	04543P100	ASSET ACCEPTANCE CAPITAL CORP				NR	NR	4,910	57,152
MOP	378967103	GLOBAL CASH ACCESS HSHR	USD	0.00USD		NR	[NULL]	11,649	56,731
MOP	373730100	GERBER SCIENTIFIC INC				B-mj	B-	6,100	56,425
MOP	67106S100	O2DIESEL CORPORATION				NR	NR	700,000	56,000
MOP	01879R106	ALLIANCEBERNSTEIN GLOBAL HIGH INCOME FUND INC				NR	[NULL]	5,572	54,828
MOP	67060N204	NUTRACEA				NR	NR	124,096	54,602
MOP	285229100	ELECTRO SCIENTIFIC ISHR	USD	0.00USD		NR	[NULL]	3,467	53,739
MOP	29084Q100	EMCOR GROUP INC				Bmj	B+	1,922	53,432
MOP	38144X500	GOLDMAN SACHS GROUP INC	6.20% SER B DEP SHS REP	1/1000TH NON CUM PFD ST	Amj	A		3,229	53,343
MOP	313400624	FREDDIE MAC				OTHmm	[NULL]	106,508	53,254
MOP	740434816	PREFERREDPLUS TRUST	SER QWS-2 TR CTF 8.00%	DUE 2/15/2031		Bmj	B	3,700	53,206
MOP	523768109	LEE ENTERPRISES				NR	[NULL]	17,587	52,761
MOP	336901103	1ST SOURCE CORP				NR	[NULL]	2,039	52,504
MOP	635017106	NATIONAL BEVERAGE COSHR	USD	0.01USD		NR	[NULL]	5,495	52,148
MOP	368706206	GENELABS TECHNOLOGIES INC NEW				OTHmj	C	117,000	51,480
MOP	835460106	SONIC SOLUTIONS INC SHR	USD	0.00USD		NR	[NULL]	11,193	51,320
MOP	751452202	RAMCO-GERSHENSON PROPERTIES				NR	[NULL]	2,388	51,246
MOP	026649103	AMERICAN HOMEPATIENT INC				B-mj	B-	50,000	51,000
MOP	84760C107	SPECTRANETICS CORP SHR	USD	0.00USD		NR	[NULL]	11,514	50,892

MOP	806373106	SCHAWK INC				NR	[NULL]	3,139	50,663
MOP	55348A102	MRU HOLDINGS INC SHR	USD	0.00USD		NR	[NULL]	119,436	50,163
MOP	412824104	HARLEYSVILLE GROUP INC				NR	[NULL]	1,422	49,841
MOP	89147N304	TORTOISE CAPITAL RESOURCES CORPORATION				NR	NR	5,538	49,620
MOP	511637100	LAKELAND BANCORP INC				NR	[NULL]	3,893	49,208
MOP	984238105	YM BIOSCIENCES INC				NR	[NULL]	98,000	49,010
MOP	37249T109	GEOGLOBAL RESOURCES INC				NR	NR	20,456	48,685
MOP	194014106	COLFAX CORPORATION				NR	NR	2,702	48,393
MOP	46626E205	J2 GLOBAL COMMUNICATIONS INC COM NEW				B-mj	B-	1,979	47,878
MOP	896095106	TRICO BANCSHARES				NR	[NULL]	2,657	47,401
MOP	895919108	TRIDENT MICROSYSTEMSSHR	USD	0.00USD		NR	[NULL]	19,813	47,135
MOP	361438104	GAMCO INVESTORS INC				Bmj	B	974	47,044
MOP	31983A103	FIRST COMMUNITY BANCshr	USD	1.00USD		NR	[NULL]	1,476	46,612
MOP	44930K108	ICO GLOBAL COMMUNICASHR	USD	0.01USD		NR	[NULL]	22,286	46,578
MOP	46489V104	ISORAY INC				NR	NR	66,274	46,392
MOP	15672C108	CERAGENIX PHARMACEUTICALS INC				NR	[NULL]	40,000	46,000
MOP	20581E104	COMSYS IT PARTNERS INC				NR	[NULL]	3,732	45,754
MOP	16937S102	CHINA ARCHITECTURAL ENGINEERING INC				NR	NR	5,911	45,710
MOP	454072109	INDEVUS PHARMACEUTICALS INC				OTHmj	C	24,450	45,281
MOP	137801106	CANO PETROLEUM INC				NR	NR	18,234	44,673
MOP	65248V304	NEWS CORP FIN TR II SR EXCHANGEABLE BUCS		0.75% 03/10/2023		BBB+	BBB+	47	44,645
MOP	277276101	EASTGROUP PROPERTIES INC				Bmj	B	971	44,530
MOP	371559105	GENESEE & WYOMING INC-CL A				Bmj	B+	1,009	44,265
MOP	256743105	DOLLAR THRIFTY AUTOMOTIVE GROUP INC				B-mj	B-	10,451	44,208
MOP	457030104	INGLES MARKETS INC-CL A				Bmj	B+	1,851	44,091
MOP	15135B101	CENTENE CORP				NR	[NULL]	2,128	43,858
MOP	037347101	ANWORTH MORTGAGE ASSET CORP				NR	[NULL]	6,463	43,625
MOP	928566108	VNUS MEDICAL TECHNOLOGIES INC				NR	NR	2,247	43,547
MOP	070203104	BASSETT FURNITURE INDS INC				B-mj	B-	4,526	43,223
MOP	65370L108	NICHOLAS-APPLEGATE GLOBAL EQUITY & CONV INCOME FD				NR	[NULL]	3,100	42,724
MOP	317585404	FINANCIAL INSTITUTIONS INC COM				Bmj	B	2,605	42,670
MOP	83001P109	SIX FLAGS INC SHR	USD	0.02USD		NR	NR	48,409	42,600
MOP	00430U103	ACCELRY INC				NR	[NULL]	8,294	42,382
MOP	41145W109	HARBIN ELECTRIC INC				NR	NR	3,332	42,316
MOP	505336107	LA-Z-BOY INC				NR	[NULL]	3,786	41,646
MOP	19259P300	COINSTAR INC SHR	USD	0.00USD		NR	[NULL]	1,223	41,222
MOP	740585104	PREMIERE GLOBAL SERVSHR	USD	0.01USD		NR	[NULL]	2,715	40,942
MOP	739128106	POWELL INDUSTRIES INSHR	USD	0.01USD		NR	[NULL]	917	37,661
MOP	88409N101	THINK PARTNERSHIP INC				NR	NR	102,497	36,796
MOP	67423R108	OBAGI MEDICAL PRODUCTS INC				NR	NR	3,756	36,583
MOP	709789101	PEOPLES BANCORP INC				NR	[NULL]	1,403	36,099
MOP	561911108	MANAGED HIGH YIELD PTRUST	NPV	USD		NR	[NULL]	18,289	36,029
MOP	437306103	HOME PROPERTIES INC				NR	[NULL]	614	35,729
MOP	94770V102	WEBMD HEALTH CORP CLASS A				NR	NR	1,122	35,130
MOP	852857200	STAMPS.COM INC				NR	NR	2,559	35,094
MOP	458665106	INTERFACE INC-CL A				B-mj	B-	2,908	34,547
MOP	667294AM4	NORTHWEST AIRLINES-CRP SINKINGFUND				BBB+mj	A-	384	338
MOP	18712Q103	CLIFTON SAVINGS BANK SLA				NR	NR	2,876	33,132
MOP	719405102	PHOTRONICS INC				B-mj	B-	10,894	32,649
MOP	45885A300	INTERNAP NETWORK SERVICES CORPORATION				NR	NR	9,424	32,042
MOP	32022K102	FIRST FINANCIAL NORTHWEST INC				NR	NR	3,011	31,616

MOP	88337K104	***THE9 LTD	ADR			NR	[NULL]	1,834	31,270
MOP	71714F104	PHARMERICA CORPORATION				NR	NR	1,329	30,203
MOP	552727109	MFS CHARTER INCOME TRUST-SBI				NR	[NULL]	4,020	29,788
MOP	834445405	SOMANETICS CORP NEW				B-mj	B-	1,248	29,565
MOP	654798503	NITROMED INC				NR	NR	61,589	29,563
MOP	294264205	EPICEPT CORP				NR	[NULL]	45,000	29,250
MOP	118255108	BUCKEYE TECHNOLOGIES	SHR	USD	0.01USD	NR	[NULL]	3,273	28,966
MOP	29380T105	ENTERTAINMENT PROPER	REIT	USD	0.01USD	NR	[NULL]	473	27,671
MOP	420877201	HAYNES INTERNATIONAL INC	NEW			NR	NR	498	27,141
MOP	78402X107	SCOLR PHARMA INC	SHR	USD	0.00USD	NR	[NULL]	30,902	26,885
MOP	168615102	CHICO'S FAS INC	SHR	USD	0.01USD	NR	[NULL]	4,000	26,880
MOP	192479103	COHERENT INC				NR	[NULL]	731	26,857
MOP	395150105	GREENFIELD ONLINE INC				NR	NR	1,527	26,417
MOP	218681104	CORE-MARK HOLDING CO INC				NR	[NULL]	983	26,325
MOP	73935X708	POWERSHARES EXCHANGE TRADED FUND TRUST POWERSHARES DYNAMIC	LARGE CAP V			NR	[NULL]	1,500	25,200
MOP	50060P106	KOPPERS HOLDINGS INC				NR	[NULL]	606	25,101
MOP	05541T101	ESPEED INC	CL A			NR	NR	2,514	24,235
MOP	404251100	HNI CORPORATION				BBB+mj	A-	750	23,250
MOP	30214U102	EXPONENT INC				NR	[NULL]	672	22,042
MOP	60855R100	MOLINA HEALTHCARE INC				NR	NR	693	21,726
MOP	707832309	PENN TRAFFIC CO/THE	SHR	NPV	USD	NR	[NULL]	7,700	21,175
MOP	759916109	REPLIGEN CORP				OTHmj	C	4,170	20,808
MOP	505447102	LABRANCHE & CO INC				NR	[NULL]	4,450	20,337
MOP	688582105	OSTEOTECH INC	SHR	USD	0.01USD	NR	[NULL]	4,199	20,155
MOP	38500T101	***GRAN TIERRA ENERGY INC				NR	[NULL]	4,708	19,850
MOP	17163B102	CIBER INC				Bmj	B	2,651	19,750
MOP	74112D101	PRESTIGE BRANDS HLDGS INC				NR	NR	2,143	19,694
MOP	21988G312	CORPORATE BACKED TR CTFS	PFD 7.875% DUKE CAPITAL CBTC	DUE 02/15/32		BBB-	BBB-	960	17,616
MOP	33582V108	FIRST NIAGARA FINANC	SHR	USD	0.01USD	NR	[NULL]	966	17,610
MOP	61745P791	MORGAN STANLEY INSUR	TRUST	USD	0.01USD	NR	[NULL]	1,493	17,438
MOP	030098107	AMERICAN STRATEGIC INCOME	PORTFOLIO INC			NR	[NULL]	1,990	17,214
MOP	346233109	FORESTAR REAL ESTATE GROUP INC				NR	NR	1,157	16,777
MOP	591520200	METHODE ELECTRONICS INC				Bmj	B	1,844	16,485
MOP	941075202	WASTE SERVICES INC	SHR	USD	0.01USD	NR	[NULL]	1,905	16,193
MOP	345203202	FORCE PROTECTION INC NEW				NR	NR	6,000	15,960
MOP	500233101	KOHLBERG CAPITAL COR	SHR	USD	0.01USD	NR	[NULL]	1,652	15,545
MOP	317928109	FINOVA GROUP INC/THE	SHR	USD	0.01USD	NR	[NULL]	1,458,519	14,585
MOP	004446100	ACETO CORP	SHR	USD	0.01USD	NR	[NULL]	1,540	14,568
MOP	12561E105	CKE RESTAURANTS INC				NR	[NULL]	1,174	14,515
MOP	09256A109	BLACKROCK ENHANCED CAPITAL AND	INCOME FUND INC			AAAmj	AAA	1,000	13,500
MOP	229669106	CUBIC CORP				NR	[NULL]	473	12,870
MOP	466032109	J & J SNACK FOOD CORP				Bmj	B+	374	12,342
MOP	609027107	MONARCH CASINO & RESORT INC				Bmj	B	898	11,818
MOP	78116B102	RUBIO'S RESTAURANTS	SHR	USD	0.00USD	NR	[NULL]	2,118	11,628
MOP	404280604	***HSBC HOLDINGS PLC ADS	6.20% NON-CUM PREF SHS SER A	CLBL 12/16/2010 @ 25.00		BBB+mj	A-	700	11,550
MOP	049079205	ATLANTIC TELE-NETWOR	SHR	USD	0.01USD	NR	[NULL]	397	11,461
MOP	747316107	QUAKER CHEMICAL CORP				Bmj	B	358	11,456
MOP	911268100	UNITED ONLINE INC				NR	NR	1,151	11,307
MOP	417434503	HARVARD INDUSTRIES INC				NR	NR	1,089,372	10,894
MOP	004225108	ACADIA PHARMACEUTICALS INC				NR	NR	3,342	9,866
MOP	31308T100	FCSTONE GROUP INC				NR	NR	643	9,729



MOP	228834107	CRUSADER ENERGY GROUP INC			NR	NR	2,700	9,720
MOP	95805Y102	***WESTERN COPPER CORP			NR	[NULL]	11,000	9,379
MOP	549764108	LUFKIN INDUSTRIES INC			NR	[NULL]	117	9,364
MOP	140501107	CAPITAL SOUTHWEST CORP			NR	[NULL]	66	9,172
MOP	847788106	SPEEDWAY MOTORSPORTS INC			Bmj	B+	482	9,095
MOP	55305B101	M/I HOMES INC SHR USD 0.01USD			NR	[NULL]	400	8,996
MOP	294251103	EPIC ENERGY RESOURCES INC			NR	[NULL]	20,000	7,900
MOP	82966C103	SIRONA DENTAL SYSTEMSHR USD 0.01USD			NR	[NULL]	299	7,711
MOP	049303100	ATLAS ENERGY RESOURCESH NPV USD			NR	[NULL]	275	7,282
MOP	427398102	HERLEY INDUSTRIES INC			B-mj	B-	348	7,047
MOP	638620302	NATIONWIDE HEALTH PPTYS INC 7.75% SER B CUM CVT PFD STOCK			NR	[NULL]	47	7,030
MOP	007975204	***AETERNA ZENTARIS INC			NR	NR	9,562	6,990
MOP	03819M106	APPLIED ENERGETICS INC			OTHmj	C	6,180	6,922
MOP	M87915100	TOWER SEMICONDUCTOR LTD			NR	[NULL]	14,378	6,901
MOP	674870308	***OCEAN POWER TECHNOLOGIES GB LISTED			NR	[NULL]	988	6,610
MOP	05379B107	AVISTA CORP SHR USD 0.00USD			NR	[NULL]	301	6,562
MOP	98974P100	ZIX CORP SHR USD 0.01USD			NR	[NULL]	3,047	6,368
MOP	55266X100	MBIA CAP/CLAYMORE MANAGED DURATION INVT GRADE MUN FD			NR	[NULL]	594	6,308
MOP	14141R101	CARDICA INC SHR USD 0.00USD			NR	[NULL]	577	5,597
MOP	716748108	PETROQUEST ENERGY INC			NR	[NULL]	340	5,465
MOP	89214P109	TOWNE BANK PORTSMOUTH VA			NR	NR	202	5,389
MOP	226406106	***CRESUD S A C I F Y A SPONSORED ADR REPSTG 10 COM SHS			NR	[NULL]	483	5,318
MOP	347200107	FORT DEARBORN INCOMETRUST USD 0.01USD			NR	[NULL]	400	5,224
MOP	987434107	YOUNG BROADCASTING INC-CL A			OTHmj	C	166,557	4,997
MOP	90653P105	UNION DRILLING INC SHR USD 0.01USD			NR	[NULL]	428	4,725
MOP	746228303	PURECYCLE CORP SHR USD 0.00USD			NR	[NULL]	708	4,170
MOP	237502109	DARWIN PROFESSIONAL UNDERWRI			NR	[NULL]	122	3,805
MOP	864482104	SUBURBAN PROPANE PARTNERS LP			NR	[NULL]	81	2,753
MOP	744375205	PSYCHEMEDICS CORP			NR	[NULL]	176	2,693
MOP	73179V103	POLYPORE INTERNATIONAL INC			NR	NR	118	2,539
MOP	G4388N106	HELEN OF TROY LTD			NR	[NULL]	100	2,391
MOP	50575Q102	LADENBURG THALMANN FINL SVCS			NR	NR	788	1,883
MOP	641069406	NESTLE SA 1 ADR REPR 01.00 SHR			NR	[NULL]	43	1,881
MOP	45173E105	IKANOS COMMUNICATIONS INC			NR	[NULL]	900	1,791
MOP	57060U506	MARKET VECTORS RUSSIA ETF			NR	[NULL]	58	1,685
MOP	055189203	BAC CAPITAL TRUST X 6.25% CUM PFD DUE 03/29/2055			Amj	A	73	1,398
MOP	46114T508	INTERWOVEN INC SHR USD 0.00USD			NR	NR	77	1,096
MOP	29381P102	***ENTERRA ENERGY TRUST TRUST UNITS			NR	NR	387	1,080
MOP	92926K103	WCA WASTE CORPORATION			NR	NR	216	1,024
MOP	641074505	NESTOR INC NEW			NR	NR	19,801	990
MOP	94976Y207	WELLS FARGO CAP TRUST IV 7% TR PFD SECS DUE 9/1/31 BOOK ENTRY			Amj	A	38	840
MOP	128246105	CALAVO GROWERS INC SHR USD 0.00USD			NR	[NULL]	58	777
MOP	83001P505	SIX FLAGS INC PFD INCOME EQUITY SHS PIERS 7.25% 8/15/2009 CONV			OTH	C	98	706
MOP	33589V101	FIRST PACTRUST BANCORP INC			NR	NR	52	622
MOP	729136507	PLIANT CORP REDEEMABLE PFD SER AA			NR	[NULL]	4,860	486
MOP	125581207	CIT GROUP INC NEW 6.35% SER A NON CUM PERP PFD			BBB-mj	BBB-	60	480
MOP	71361F100	PERCEPTRON INC			B-mj	B-	58	396
MOP	68230A106	ONCOGENEX PHARMACEUTICALS INC			NR	NR	80	343
MOP	42326R109	HELICOS BIOSCIENCES SHR USD 0.00USD			NR	[NULL]	98	271
MOP	80281R300	SANTANDER FIN PFD S A 6.41% UNIPERSONAL PFD SECS SER 1			Amj	A+	7	123
MOP	84743Q207	SPECIAL VALUE OPPORTUNITIES FDLLC MNY MKT PFD SHS ACCR ACTN RT PFD N/A 09/29/21A				AA	40	36

MOP	84743P308	SPECIAL VALUE EXPANSION FD LLCTAXABLE PFD AUCTION RATE 144A N/A 10/06/2008 @ 5.4 AAmj	AA	36	33
MOP	81751YAA4	***SERIES 2005-6 SEGREGATED PORTFOLIO SUNSET PK CDO LTD 144A	[NULL]	25,000,000	25
MOP	86776TAD9	SUNSET PARK CDO LTD FRN 20091220 SERIES# I44A	BBB+	4,000,000	4
MOP	81752AAA5	BARTON SPRINGS 2005-1	AAmj	1,000,000	1
MOP	81752CAA1	BLUE POINT CDO FRN 20101220 SERIES# A1 144A	AAmj	1,000,000	1
MOP	81752AAC1	BARTON SPRINGS 2005-1	AAmj	1,000,000	1
MOP	77018RAJ7	ROBANIA CDO LTD/ROBANIA CDO LL	BBB-	1,000,000	1
MOP	708410AA3	PENNS LANDING CDO	AAmj	250,000	0
MOP	105097505	***BRAMALEA INC	NR	[NULL]	0
MOP	G46715AD3			6,900,000	-
MOP	G80489AB6			1,000,000	-
MOP	G3922B107			16,549	-
MOP	G9825R107			86,036	-
MOP	M56595107			26,839	-
MOP	Y11082107			8,700	-
MOP	G9319H102			1,455	-
MOP	M4146Y108	EZCHIP SEMICONDUCTOR LTD	NR	[NULL]	-
MOP	G73537402			10,375	-
MOP	G98777108			309	-
MOP	001944107	ARM FINANCIAL GROUP INC-CL A	NR	NR	-
MOP	048556203	ATLANTIC GULF COMMUNITIES CORP20% CONV PFD SER B DATED 11/97	NR	[NULL]	-
MOP	459173209	INTERNATIONAL BROADCASTING CORP NEW	NR	[NULL]	-
MOP	494467103	KIMCO ENERGY CORP	NR	[NULL]	-
MOP	591689104	METROMEDIA FIBER NETWORK INC CL A	OTHmj	D	-
				330,205	-
				4,238,734,519	10,176,792,453

Deal	Security Number	long_description	lb_rating	sandp_rating	Par Value	Market Value
N24	722490AA7	PINE CCS LTD VARIABLE RATE BOND 20140215 SERIES# 144A	OTH	CC	\$ 1,020,500,000.00	1,020,500,000.00
N24	05946KAA9	BANCO BILBAO VIZCAYA ARGENTARI	AAA	AAA	\$ 257,500,000.00	2,822,457.50
N24	449627AB4	IHOP 2007-3 NOTE	BBB-	BBB-	\$ 156,595,000.00	132,322,775.00
N24	52518RCC8	LSSC 2005-1 A1 LEHMAN STRUCTURED SECURITIES C	AAA	AAA	\$ 222,000,000.00	116,550,000.00
N24	037898AD5	APPB 2007-1 A-2-II-X APPLEBEE'S ENTERPRISES LLC	BBB-	BBB-	\$ 118,405,000.00	87,027,675.00
N24	05522NAA5	BA COVERED BOND ISSUER	AAA	AAA	\$ 80,200,000.00	83,612,145.65
N24	52524PAG7	LXS 2007-6 3A1 LEHMAN XS TRUST	A	AAA	\$ 90,559,000.00	82,621,557.99
N24	8635725N9	ARC 2001-BC1 A AMORT RESID COLL TR	AAA	AAA	\$ 80,000,000.00	72,800,000.46
N24	78403WAA6	SASCO 2008-C2 STRUCTURED ASSET SECURITIES CO	OTHmj	CC	\$ 70,210,000.00	68,805,801.26
N24	76827RAA9	INSURANCE NOTE CAP TAXABLE MMS	A	AA	\$ 70,600,000.00	651,157.92
N24	52524TAF1	LXS 2007-8H AIO LEHMAN XS TRUST	A	AAA	\$ 977,135,000.00	49,998,043.68
N24	863572GE7	SASCO 95-2 IIA CMO SER 95-2 STRUCTURED ASSET SECS CORP	AAAm	AAA	\$ 49,075,139.00	49,075,139.00
N24	52525LAP5	LXS 2007-14H AIO LEHMAN XS TRUST	AA	AAA	\$ 782,152,000.00	44,601,435.65
N24	05570GAD5	BNCMT 2007-4 A4 BNC MORTGAGE LOAN TRUST	AAAmj	AAA	\$ 80,481,000.00	44,264,550.00
N24	76117LAH6	RLT 2008-AH2 B2 RESIDENTIAL LOAN TRUST	NR	NR	\$ 49,688,000.00	44,215,363.68
N24	04012VAC3	ARES XII CLO LTD SERIES 2007-12A CL B 144A/3C7 R/MD 3.81063	AA	AA	\$ 52,500,000.00	429,555.00
N24	45804BAA6	RIVERMONT INC	A	AA	\$ 46,500,000.00	428,878.80
N24	86363BAD7	SASC 2007-RM1 M2 STRUCTURED ASSET SECURITIES CO	AAmm	AA	\$ 52,000,000.00	41,600,000.00
N24	91086QAS7	UNITED MEXICAN STATES 6.750% 20340927 SERIES# MTNA	BBB+	BBB+	\$ 40,591,000.00	411,998.65
N24	52525AAB0	LXS 2007-20N A2 LEHMAN XS TRUST	AAAmj	AAA	\$ 103,953,000.00	38,982,375.00
N24	40411EAA6	BANK OF SCOTLAND PLC 5.000% 20111121 SERIES# 144A	AAA	AAA	\$ 37,775,000.00	38,322,536.69
N24	45805AAA7	INSURANCE NOTE CAPITAL MM	BBB+	AA-	\$ 41,500,000.00	379,264.35
N24	52109PAQ8	LBUBS 2007-C6 XW LB-UBS COMMERCIAL MORTGAGE TRU	AAAmj	AAA	\$ 1,705,510,138.00	33,891,960.74
N24	525237AF0	LXS 2007-10H 1AIO LEHMAN XS TRUST	BBB+	AAA	\$ 657,339,000.00	33,508,512.86
N24	373109BJ5	GEORGETOWN UNIVERSITY SER A SAVRS	A	AA	\$ 32,650,000.00	326,500.00
N24	12667FSH9	CWALT 2004-J8 2A1 COUNTRYWIDE ALTERNATIVE LOAN T	AAA	AAA	\$ 41,285,000.00	31,180,258.86
N24	76117LAB9	RLT 2008-AH2 M1 RESIDENTIAL LOAN TRUST	Amj	AA-	\$ 31,440,000.00	29,682,504.00
N24	86363BAF2	SASC 2007-RM1 M3 STRUCTURED ASSET SECURITIES CO	Amm	A	\$ 33,000,000.00	24,420,000.00
N24	31394ACL8	FNW 2004-W9 2A1 FANNIE MAE	NR	[NULL]	\$ 25,000,000.00	24,109,375.00
N24	410764AB0	HANCP 99-B A CMO SER 99-B HANOVER CAPITAL MTGE NOTES	AAAmj	[NULL]	\$ 21,895,000.00	21,895,000.00
N24	863579K31	SARM 2005-23 1A1 STRUCTURED ADJUSTABLE RATE MOR	AAAm	AAA	\$ 31,000,000.00	20,781,862.99
N24	07386HGN5	BALTA 2004-2 1A3 BEAR STEARNS ALT-A TRUST	AAA	AAA	\$ 27,001,717.00	20,220,128.65
N24	656178BE9	NORMAN OKLA REGL HOSP AUTH REV/P/C 09/15/08 @ 100 R/MD 4.75	A	AA	\$ 19,400,000.00	194,000.00
N24	525249AF5	LXS 2007-11 AIO LEHMAN XS TRUST	Amj	NR	\$ 455,974,000.00	19,304,115.26
N24	31392JAP4	FNW 03-W2 2-A8 FANNIEMAE WHOLE LOAN	NR	[NULL]	\$ 19,000,000.00	119,253.30
N24	94983CAJ6	WFMB 2005-AR10 2A6 WELLS FARGO MORTGAGE BACKED SE	AAAm	AAA	\$ 26,700,000.00	18,690,000.00
N24	200380AR4	CSB 1988-1 A SERIES 88-1 COMFED SAVINGS BANK	Brj	[NULL]	\$ 20,227,081.00	18,204,372.90
N24	45254TRN6	IMSA 2005-1 1A1 IMPAC SECURED ASSETS CMN OWNER	AAA	AAA	\$ 25,200,000.00	18,198,756.17
N24	16163HBC4	CHASE 2007-S3 2A1 CHASE MORTGAGE FINANCE CORP	AAA	AAA	\$ 20,498,470.00	17,994,961.11
N24	36229RLL1	GSR 2004-2F 7A1 GSR MORTGAGE LOAN TRUST	AAAm	AAA	\$ 25,000,000.00	17,646,008.75
N24	525248BK5	LXS 2007-5H 2A2W LEHMAN XS TRUST	AAAmn	NR	\$ 38,108,000.00	17,148,600.00
N24	251510MZ3	DBALT 2006-AF1 A1 DEUTSCHE ALT-A SECURITIES INC	AAA	AAA	\$ 19,833,000.00	17,118,405.33
N24	31358BAA6	FANNIE MAE PRINCIPAL STRIP	NR	[NULL]	\$ 29,582,000.00	16,942,585.35
N24	749241AC9	RALI 2007-QH9 X RESIDENTIAL ACCREDIT LOANS INC	AAA	AAA	\$ 594,389,038.00	16,767,552.49
N24	525245AU0	LXS 2007-3 4BA1 LEHMAN XS TRUST	Amm	NR	\$ 34,208,000.00	16,590,880.00
N24	31771CR64	FINANCING CORP FICO	NR	[NULL]	\$ 17,561,000.00	16,489,155.56

N24	02660TFX6	AHM 2005-3 2A1	AMERICAN HOME MORTGAGE INVESTM	AAA	AAA	\$	19,095,000.00	16,403,833.00
N24	52524PAW2	LXS 2007-6 A2	LEHMAN XS TRUST	Bmm	AAAE	\$	82,606,000.00	16,108,170.00
N24	86363AAA5	SASC 2006-S4 A	STRUCTURED ASSET SECURITIES CO	B	B	\$	32,000,000.00	16,000,000.00
N24	02660TDA8	AHM 2005-1 1A2	AMERICAN HOME MORTGAGE INVESTM	AAA	AAA	\$	25,000,000.00	15,591,347.25
N24	31771C4D4	FINANCING CORP FICO		NR	[NULL]	\$	16,381,000.00	15,369,691.58
N24	395383BC5	GPMH 2001-1 IA	GREENPOINT MANUFACTURED HOUSIN	AAA	AAA	\$	15,490,000.00	15,180,200.00
N24	86359DLE5	LEH XS 05-1 2A1	LEHMAN XS TRUST MORTGAGE PASS	AAA	AAA	\$	20,750,000.00	15,167,470.22
N24	86358R2G1	SASCO 02-16A 4A-1	STRUC ASST SEC CRP	AAA	AAA	\$	20,000,000.00	14,675,859.81
N24	61910DBF8	MCFI 1996-MC1 X2	MORTGAGE CAPITAL FUNDING INC	AAAmm	NR	\$	241,875,454.00	14,512,527.24
N24	649842BN0	BROOKLYN UNION GAS 97 A2	SAVRS	A	AA	\$	14,400,000.00	144,000.00
N24	254839M34	DISTRICT COLUMBIA REV	SAVRS 7 DAY AUCTION	A	AA	\$	14,100,000.00	141,000.00
N24	46630EAM2	JPMCC 2006-CB17 E	JP MORGAN CHASE COMMERCIAL MOR	BBB+mn	NR	\$	31,711,000.00	13,127,668.39
N24	46630MAD4	JPMAC 2007-CH2 AF3	JP MORGAN MORTGAGE ACQUISITION	AAA	AAA	\$	15,200,000.00	13,093,375.00
N24	76117LAD5	RLT 2008-AH2 B1	RESIDENTIAL LOAN TRUST	BBBmj	BBB	\$	14,040,000.00	12,860,078.40
N24	80384HAB6	SASCO 2008-3 A2	STRUCTURED ASSET SECURITIES CO	AAAmmj	AAA	\$	69,267,000.00	12,814,395.00
N24	13033EKM4	CALIFORNIA HSG FIN AGY REV	P/C 02/05/08 @ 100 R/MD 3.55	0 AA	AA	\$	12,350,000.00	12,350,000.00
N24	61745SAL4	MSC 2006-XLF H	MORGAN STANLEY CAPITAL I	Amm	A+	\$	14,000,000.00	12,320,000.00
N24	761150AA9	RLT 2008-AH1 A1	RESIDENTIAL LOAN TRUST	AAmj	AA	\$	13,324,000.00	12,201,623.55
N24	525248BL3	LXS 2007-5HW 3A2	LEHMAN XS TRUST	NR	NR	\$	37,521,000.00	12,194,325.00
N24	50181DAA5	LBSBN 2007-3 N2	LEHMAN BROTHERS SMALL BALANCE	BBmm	BB	\$	15,757,000.00	12,119,008.08
N24	86359A3E1	SASCO 2003-31A 2A7	STRUCTURED ASSET SEC CORP	AAA	AAA	\$	120,978,000.00	120,978,000.00
N24	36228FUN4	GSR 2003-7F 5A1	GSR MORTGAGE LOAN TRUST	AAAmm	AAA	\$	17,000,000.00	12,095,074.66
N24	55275NAF8	MARM 2006-OA2 2A2	MASTR ADJUSTABLE RATE MORTGAGE	AA	AAA	\$	22,609,000.00	11,869,725.00
N24	52524PAF9	LXS 2007-6 2AIO	LEHMAN XS TRUST	AAmm	NR	\$	220,863,000.00	11,682,769.25
N24	52524HAG5	LXS 2007-4N 2AX	LEHMAN XS TRUST	A	AAA	\$	238,159,200.00	11,187,004.47
N24	86359AMP5	SASCO 2003-6A 1-A1	STRUC ASST SEC CORP	AAA	AAA	\$	15,000,000.00	11,136,639.02
N24	07383GAX4	BSABS 99-2 AV1B ASSET BACK SEC	BEAR STEARNS ASST BCD SECS INC	AAAmm	[NULL]	\$	12,258,000.00	11,085,399.72
N24	31771CBZ7	FINANCING CORP FICO		NR	[NULL]	\$	12,131,000.00	110,456.39
N24	52109MAA0	LBSBC 2007-2 N1 NIM	LEHMAN BROTHERS SMALL BALANCE	BBBmm	NR	\$	12,337,000.00	10,976,179.55
N24	31394XVD5	FSPC T-60 1A1	FHLMC STRUCTURED PASS THROUGH	NR	[NULL]	\$	11,027,410.00	10,945,129.10
N24	61913PAA0	MHL 2004-1 A1	MORTGAGEIT TRUST	AAA	AAA	\$	15,178,000.00	10,852,270.00
N24	45660LGG8	INDX 2005-AR6 AX2	INDYMAC INDEX MORTGAGE LOAN TR	AAA	AAA	\$	501,427,105.00	10,628,650.06
N24	525229BE9	LXS 2006-10N 2A2	LEHMAN XS TRUST	AAA	AAA	\$	15,000,000.00	10,628,355.90
N24	86364CAG7	SARM07-6 3-A2	STRUCTURED ADJUSTABLE RATE MOR	AAAmmj	AAA	\$	38,610,000.00	10,617,750.00
N24	1248P8AM1	CBASS 2006-MH1 B3	CREDIT-BASED ASSET SERVICING A	Bmm	NR	\$	19,286,000.00	10,607,300.00
N24	190749AM3	CWCI 2006-C1 D	CW CAPITAL COBALT LTD	Amm	A	\$	24,804,000.00	10,446,809.81
N24	52521UAK0	LBSBC 2007-3 M2	LEHMAN BROTHERS SMALL BALANCE	A	AA-	\$	17,864,000.00	10,361,120.00
N24	86363GAC8	SARM 2007-3 1-AX	STRUCTURED ADJUSTABLE RATE MOR	BBB	AAA	\$	404,512,000.00	10,290,785.28
N24	86359BLB5	SARM 2004-2 2A	STRUC ASST SEC CORP	AAA	AAA	\$	13,557,463.00	9,950,900.75
N24	31771C4Q5	FICO SERIES 15		AAA	AAA	\$	13,825,000.00	9,917,835.47
N24	20047NAK8	COMMERCIAL MORTGAGE	COMMERCIAL MORTGAGE PASS THROU	AAA	AAA	\$	562,857,784.00	9,770,668.48
N24	126694Y28	CWHL 2006-9 A17	COUNTRYWIDE HOME LOAN MORTGAGE	AAAmm	AAA	\$	20,000,000.00	9,700,000.00
N24	52519LAF5	LMT 2008-1 A2E	LEHMAN MORTGAGE TRUST	AAAmmj	AAA	\$	23,960,000.00	9,584,000.00
N24	126164BA9	COMM 2005-FL11 F	COMMERCIAL MORTGAGE PASS THROU	Amm	AA	\$	10,000,000.00	9,440,630.00
N24	319340AA3	FBC87 A IO CMO SERIES A	FIRST BOSTON MORTGAGE SEC	AAAmmj	NR	\$	45,689,000.00	9,315,086.78
N24	07386HTR2	BALTA 2005-4 2M2	BEAR STEARNS ALT-A TRUST	AA	AA+	\$	16,599,000.00	9,295,440.00
N24	863579SG4	SARM 2005-5 A2	STRUCTURED ADJUSTABLE RATE MOR	AAA	AAA	\$	15,000,000.00	9,225,000.00

N24	52521FAT4	LMT 2007-1 3A1	LEHMAN MORTGAGE TRUST	AAA	AAA	\$	21,112,000.00	9,183,720.00
N24	126694Z68	CWALT 2006-OA2 X1P	COUNTRYWIDE ALTERNATIVE LOAN T	AAA	AAA	\$	275,000,000.00	9,063,120.00
N24	863579WU8	SARM 2005-16XS A3	STRUCTURED ADJUSTABLE RATE MOR	AAA	AAA	\$	24,000,000.00	9,000,000.00
N24	525226AF3	LXS 06-12N 1-A2B	LEHMAN XS TRUST	A	AAA	\$	23,198,000.00	8,931,230.00
N24	52521UAL8	LBSBC 2007-3 M3	LEHMAN BROTHERS SMALL BALANCE	BBB+	A	\$	17,508,000.00	8,754,000.00
N24	126670GT9	CWL 2005-13 AF6	COUNTRYWIDE ASSET-BACKED CERTI	AAA	AAA	\$	10,000,000.00	8,599,000.00
N24	22662FAA7	CRIMSON COMMERCIAL PAPER TRSTD		NR	[NULL]	\$	8,473,000.00	8,473,000.00
N24	649842AT8	BROOKLYN UNION GAS 91-A		Amm	A	\$	8,400,000.00	84,000.00
N24	83050G6Q7	SKANDINAVISKA ENSKILDA BANKEN		A	A	\$	8,300,000.00	8,301,079.00
N24	52524PAZ5	LXS 2007-6 3A32	LEHMAN XS TRUST	A	AAA	\$	22,713,000.00	8,290,245.00
N24	52109NAA8	LBSBC 2007-2 N2 NIM	LEHMAN BROTHERS SMALL BALANCE	BBmm	NR	\$	10,014,000.00	8,217,578.53
N24	2177MCAC7	CORAL CP TRUST		NR	[NULL]	\$	8,121,350.00	8,121,350.00
N24	86363GAM6	SARM 2007-3 4A4	STRUCTURED ADJUSTABLE RATE MOR	AAAmm	AAA	\$	10,928,000.00	8,077,867.16
N24	65536VAA5	NAA 2006-AF2 1A1	NOMURA ASSET ACCEPTANCE CORP	AAA	AAA	\$	10,000,000.00	8,050,000.00
N24	86364XAC0	SASC 2007-BNC1 A3	STRUCTURED ASSET SECURITIES CO	AAAmm	AAA	\$	31,948,000.00	7,987,000.00
N24	126670JP4	CWHL 2005-HYB9 CWHLMP	COUNTRYWIDE HOME LOAN MORTGAGE	AAA	AAA	\$	10,500,000.00	7,961,656.40
N24	86365BAH6	SARM 2008-2 A3	STRUCTURED ADJUSTABLE RATE MOR	AAA	AAA	\$	18,524,000.00	7,872,700.00
N24	39538WEG9	GPMF 2005-AR5 2X1	GREENPOINT MORTGAGE FUNDING TR	AAA	AAA	\$	200,000,000.00	7,750,000.00
N24	52524HAE0	LXS 2007-4N 1AX	LEHMAN XS TRUST	AAA	AAA	\$	179,967,300.00	7,731,395.21
N24	86363GAK0	SARM 2007-3 4A2	STRUCTURED ADJUSTABLE RATE MOR	AAAmm	AAA	\$	13,418,000.00	7,545,887.23
N24	50180GAA9	LBSBC 2006-2 N1 NIM	LEHMAN BROTHERS SMALL BALANCE	BBB	BBB	\$	8,008,000.00	7,452,388.94
N24	52521NAL4	LMT 2007-6 2A2	LEHMAN MORTGAGE TRUST	AAA	AAA	\$	9,816,000.00	7,420,764.68
N24	02150NAY9	CWALT 2007-AL1 XP	COUNTRYWIDE ALTERNATIVE LOAN T	AA	NR	\$	182,605,122.00	7,394,192.68
N24	05948KYR4	BOAA 2005-3 2A1	BANC OF AMERICA ALTERNATIVE LO	AAAmm	NR	\$	8,293,000.00	7,363,093.47
N24	31771CR72	FINANCING CORP FICO		NR	[NULL]	\$	8,120,000.00	7,346,750.99
N24	61213EFP4	MONTANA ST HLTH FAC	AUTH HOSP REV SAVRS DEACONESS N/A 03/09 MEIA	AA	AA	\$	7,250,000.00	72,500.00
N24	52522QBK7	LMT 2007-10 2B1	LEHMAN MORTGAGE TRUST	BBmm	NR	\$	30,512,000.00	7,017,760.00
N24	31771DCF8	FINANCING CORP FICO		NR	[NULL]	\$	9,321,000.00	7,014,589.36
N24	501807AA9	LBSBC 2007-1 N1 NIM	LEHMAN BROTHERS SMALL BALANCE	BBBmm	BBB	\$	7,698,000.00	6,988,298.29
N24	86364DAH3	SARM 2007-7 2-A3	STRUCTURED ADJUSTABLE RATE MOR	AAA	AAA	\$	39,899,000.00	6,982,325.00
N24	52520QBS2	LMT 2006-7 M	LEHMAN MORTGAGE TRUST	AA	AA	\$	16,974,000.00	6,919,451.10
N24	74922HAB8	RALI 2007-QH1 A2	RESIDENTIAL ACCREDIT LOANS INC	AAA	AAA	\$	12,975,000.00	6,811,875.00
N24	456610AB0	INDX 2006-AR15 A2	INDYMAC INDEX MORTGAGE LOAN TR	AAA	AAA	\$	10,000,000.00	6,707,488.80
N24	50180JAR6	LBUBS 2007-C2 G	LB-UBS COMMERCIAL MORTGAGE TRU	BBB+mm	A-	\$	16,544,000.00	6,616,925.84
N24	190749AU5	CWCI 2006-C1 H	CW CAPITAL COBALT LTD	BBB-mm	BBB-	\$	24,803,000.00	6,610,531.43
N24	68275CAJ7	FB 2005-1 X	1345 AVENUE OF THE AMERICAS &	AAAmm	AAA	\$	548,700,000.00	6,581,721.85
N24	41164UAE9	HVMTL 2007-3 B1	HARBORVIEW MORTGAGE LOAN TRUST	BBmj	NR	\$	26,206,000.00	6,551,500.00
N24	12668RAG3	CWALT 2006-OA19 XP	COUNTRYWIDE ALTERNATIVE LOAN T	AAA	AAA	\$	188,685,000.00	6,542,690.11
N24	805564NL1	SAST 2003-2 AF5	SAXON ASSET SECURITIES TRUST	AAA	AAA	\$	7,760,000.00	6,518,400.00
N24	45661EAC8	INDX 2006-AR2 1A2	INDYMAC INDEX MORTGAGE LOAN TR	AAA	AAA	\$	25,500,000.00	6,502,500.00
N24	2177M1AF4	CORAL CP TRUST		A1	A1+	\$	6,439,451.00	6,439,451.00
N24	933638AG3	WAMU 2006-AR19 1XPP	WAMU MORTGAGE PASS THROUGH CER	AAA	AAA	\$	450,145,001.00	6,309,232.33
N24	86364PAB9	SARM 2007-10 1A2	STRUCTURED ADJUSTABLE RATE MOR	AAA	AAA	\$	35,751,000.00	6,256,425.00
N24	31771CY82	FINANCING CORP FICO		NR	[NULL]	\$	6,502,000.00	6,242,646.79
N24	86363LAM5	SARM 2007-4 1-A4	STRUCTURED ADJUSTABLE RATE MOR	BB	BB	\$	49,838,000.00	6,229,750.00
N24	50180LAM2	LBUBS 2008-C1 X	LB-UBS COMMERCIAL MORTGAGE TRU	AAA	AAA	\$	1,007,111,098.00	6,203,804.36
N24	52521PAA3	LSSCO 2007-1 M1	LEHMAN STRUCTURED SECURITIES C	AA	AA+	\$	24,119,000.00	6,143,109.30

N24	3136F6ZR3	FNMA FMAN 2005-2 1	FEDERAL NATIONAL MORTGAGE ASSO	AAA	mn	[NULL]	\$	6,000,000.00	6,078,397.56
N24	02660UAM2	AHMA 2006-3 3A2	AMERICAN HOME MORTGAGE ASSETS	AAA		AAA	\$	10,000,000.00	5,999,235.60
N24	22942KAC4	CSMC 2006-7 1A3	CREDIT SUISSE MORTGAGE CAPITAL	AAA		AAA	\$	10,000,000.00	5,997,851.11
N24	52521UAJ3	LBSBC 2007-3 M1	LEHMAN BROTHERS SMALL BALANCE	AA		AA	\$	8,509,000.00	5,956,300.00
N24	52521YAM8	LMT 2007-8 3A2	LEHMAN MORTGAGE TRUST	AAA	Amj	AAA	\$	14,837,000.00	5,934,800.00
N24	17310MAQ3	CGCMT 2006-C5 E	CITIGROUP COMMERCIAL MORTGAGE	BBB+mm		NR	\$	14,201,000.00	5,896,392.32
N24	52522RAA8	LXS 2006 GP1 A1	LEHMAN XS TRUST	AAA		AAA	\$	6,600,000.00	5,675,383.36
N24	31393LFK4	FSPC T-54 2A	FHLMC STRUCTURED PASS THROUGH	NR		[NULL]	\$	5,500,000.00	5,659,381.30
N24	59024VAF6	FFMER 2007-3 A2B	MERRILL LYNCH FIRST FRANKLIN M	AAA		AAA	\$	7,940,000.00	5,627,475.00
N24	86358RSJ7	SASCO 01-21A B1 CMO	SER 01 STRUC ASST SEC CRP	AAA		AAA	\$	6,300,000.00	5,607,000.00
N24	12558MAG7	CITHE 2002-1 AF6	CIT GROUP HOME EQUITY LOAN TRU	AAA		AAA	\$	6,000,000.00	5,595,534.38
N24	31771CS63	FINANCING CORP FICO		NR		[NULL]	\$	7,110,000.00	54,548.63
N24	86358RR66	SASCO 02-14A 2A1-1	STRUC ASST SEC CRP	AAA		AAA	\$	7,378,000.00	5,374,748.53
N24	02660WAQ9	AHMA 2006-1 XA	AMERICAN HOME MORTGAGE ASSETS	AAA		AAA	\$	235,209,802.00	5,358,267.46
N24	86362NAH3	SARM 2007-8 2A4	STRUCTURED ADJUSTABLE RATE MOR	AAmm		AAA	\$	23,691,000.00	5,330,475.00
N24	52521LAD6	LMT 2007-4 1A4	LEHMAN MORTGAGE TRUST	AAA	Amj	AAA	\$	13,140,000.00	5,256,000.00
N24	86363GAN4	SARM 2007-3 4A5	STRUCTURED ADJUSTABLE RATE MOR	AAA	Amj	AAA	\$	8,909,000.00	5,212,996.70
N24	20847TBQ3	CNFHE 2002-B A3	CONSECO FINANCE	AAA		AAA	\$	5,125,000.00	5,138,246.70
N24	86364JAP2	SARM 2007-9 2-B1	STRUCTURED ADJUSTABLE RATE MOR	AA	Amj	AA	\$	11,714,000.00	5,111,052.48
N24	45200KZ35	ILLINOIS HLTH FACS AU RV	SAVRSP/C 8/24/98 @100 ROCKFORD MEM HSP GA	AA		AA	\$	5,100,000.00	5,100,008.36
N24	20846QJJ8	CNFHE 02-A A5	CONSECO FINANCE	AAA		AAA	\$	5,000,000.00	5,014,232.27
N24	914460CE8	REGENTS OF THE UNIVERSITY	OF MINNESOTA 03-A	AA		AA	\$	4,900,000.00	49,000.00
N24	50180JAU9	LBUBS 2007-C2 K	LB-UBS COMMERCIAL MORTGAGE TRU	BBB-mm		BBB-	\$	19,987,000.00	4,879,660.54
N24	87246AAL2	TIAA 2007-C4 X	TIAA RETAIL COMMERCIAL TRUST	AAAm		AAA	\$	1,394,452,213.00	4,849,352.18
N24	68241FAB8	OLCMT 2004-C3 A2	ONE LINCOLN STREET COMMERCIAL	AAA	Amj	AAA	\$	5,000,000.00	4,820,302.08
N24	584631AW5	UNIVERSITY MEDICAL ASSOC-SAVRS		A		AA	\$	4,800,000.00	48,000.00
N24	05948XTD3	BOAMS 2003-H 1A1	BANC OF AMERICA MORTGAGE SECUR	AAAm		NR	\$	6,700,000.00	4,790,365.37
N24	50180AAB0	LBSBN 2005-2A N2	LEHMAN BROTHERS SMALL BALANCE	Bmm		NR	\$	5,000,000.00	4,787,960.00
N24	52109PBA2	LBUBS 2007-C6 K	LB-UBS COMMERCIAL MORTGAGE TRU	BBB-		BBB-	\$	19,095,000.00	4,726,298.09
N24	86359DMU8	LEH XS 05-2 2A1A	LEHMAN XS TRUST MORTGAGE PASS	AAA		AAA	\$	5,500,000.00	4,706,360.89
N24	52520SAJ9	LMT 2006-8 3A2	LEHMAN MORTGAGE TRUST	A		AAA	\$	59,021,000.00	4,680,129.22
N24	86363GAE4	SARM 2007-3 2A2	STRUCTURED ADJUSTABLE RATE MOR	AAA	Amj	AAA	\$	8,181,000.00	4,648,343.27
N24	86363XAG2	SARM 2007-5 2-A4	STRUCTURED ADJUSTABLE RATE MOR	Bmm		B	\$	7,869,000.00	4,605,653.94
N24	921796MD7	VMF 2002-B A3	VANDERBILT MORTGAGE FINANCE	AAA		AAA	\$	4,545,000.00	4,577,064.02
N24	61745SAK6	MSC 2006-XLF G	MORGAN STANLEY CAPITAL I	AAmm		AA+	\$	5,000,000.00	4,500,000.00
N24	02146XAJ7	CWALT 2006-36T2 1A10	CWALT INC	AAA	Amj	AAA	\$	6,250,000.00	4,454,758.16
N24	39539HAB6	GPMF 2006-AR8 1A1B	GREENPOINT MORTGAGE FUNDING TR	AAA		AAA	\$	6,000,000.00	4,395,325.26
N24	86361JAU4	SARM 2006-8 3AS	STRUCTURED ADJUSTABLE RATE MOR	AAAm		AAA	\$	61,000,000.00	4,322,956.20
N24	68383NDU4	OPMAC 2006-1 1A1A	OPTEUM MORTGAGE ACCEPTANCE COR	AAA		AAA	\$	5,050,000.00	4,312,997.19
N24	986392JU3	YORK CNTY PA HOSP AUTH REV	SAVRS N/A 08/22/07 R/MD 3.59	A		AA	\$	4,300,000.00	4,300,028.12
N24	32052MAG6	FHAMS 2006-AA6 2AIO	FIRST HORIZON ALTERNATIVE MORT	AAAm		AAA	\$	357,044,000.00	4,273,829.32
N24	52521UAM6	LBSBC 2007-3A M4	LEHMAN BROTHERS SMALL BALANCE	BBB		A-	\$	14,006,000.00	4,201,800.00
N24	52525BAT9	LXS 2007-16N M1II	LEHMAN XS TRUST	A		AA+	\$	25,453,000.00	4,177,855.42
N24	86359BVG3	STRUCTURED ADJUSTABLE RATE MORTGAGE	LOAN FRN 20340725 SERIES#	AAA		AAA	\$	6,200,000.00	4,159,897.01
N24	46628GAL3	JPALT 2006-A2 3A1	JP MORGAN ALTERNATIVE LOAN TRU	AAAm		AAA	\$	5,645,000.00	4,157,038.07
N24	86364PAP8	SARM 2007-10 2-B1	STRUCTURED ADJUSTABLE RATE MOR	AA	Amj	AA	\$	7,807,000.00	4,083,919.77
N24	86361JAG5	SARM 2006-8 2A2	STRUCTURED ADJUSTABLE RATE MOR	AAAm		AAA	\$	5,484,000.00	4,041,273.73

N24	93936MAD7	WMALT 2007-OA4 A1D	WASHINGTON MUTUAL MORTGAGE PAS	BB	BBB	\$	8,000,000.00	4,003,700.08
N24	93935NAF1	WMALT 2007-OA1 CX2P	WASHINGTON MUTUAL ALTERNATIVE	AAA	AAA	\$	144,500,000.00	3,989,587.20
N24	86359DDZ7	SASC 2005-11H A3	STRUCTURED ASSET SECURITIES CO	AAAmm	NR	\$	6,541,000.00	3,876,409.55
N24	86363XAK3	SARM 2007-5 3-A2	STRUCTURED ADJUSTABLE RATE MOR	Bmm	B	\$	10,253,000.00	3,844,875.00
N24	39539KBD4	GPMF 2007-AR1 1A1B	GREENPOINT MORTGAGE FUNDING TR	AAA	AAA	\$	6,714,000.00	3,833,285.12
N24	863579XT0	SARM 2005-18 9A1	STRUCTURED ADJUSTABLE RATE MOR	AAA	AAA	\$	4,495,000.00	3,827,523.77
N24	31359UY74	FNR 98-65 65-11 CMO SER 65	FEDERAL NATL MTGE ASSN	NR	[NULL]	\$	224,633,055.00	3,818,761.94
N24	52521VAK8	LBSBC 2007-2 M4	LEHMAN BROTHERS SMALL BALANCE	BBB	A-	\$	11,264,000.00	3,759,360.00
N24	525248AB6	LXS 2007-5H 1A2	LEHMAN XS TRUST	B-mm	[NULL]	\$	18,706,000.00	3,741,200.00
N24	52525DAG3	LXS 07-18N AX	LEHMAN XS TRUST	AAAmm	AAA	\$	155,245,643.00	3,725,895.43
N24	92927BAG7	WAMU 2007-OA6 2XPP	WAMU MORTGAGE PASS THROUGH CER	AAAmmj	NR	\$	240,116,695.00	3,678,971.95
N24	45660GAF7	INDX 2006-AR19 2A2	INDYMAC INDEX MORTGAGE LOAN TR	B	AAA	\$	14,599,000.00	3,649,750.00
N24	86364YAT1	SARM 2007-11 B12	STRUCTURED ADJUSTABLE RATE MOR	AAmmj	AA	\$	7,134,000.00	3,631,919.40
N24	94986CAD6	WFMB 2007-AR4 B1	WELLS FARGO MORTGAGE BACKED SE	Amn	NR	\$	8,016,000.00	3,609,925.44
N24	52109RAJ0	LBUBS 2007-C7 XCL	LB-UBS COMMERCIAL MORTGAGE TRU	AAAmm	AAA	\$	370,377,153.00	3,605,857.51
N24	39538CAB8	GPMF 2006-AR7 A1B	GREENPOINT MORTGAGE FUNDING TR	AAA	AAA	\$	5,000,000.00	3,591,306.40
N24	86365BAB9	SARM 2008-2 A1X	STRUCTURED ADJUSTABLE RATE MOR	AAAmmj	AAA	\$	129,668,000.00	3,565,870.00
N24	31771C4G7	FINANCING CORP CPN FICO STRIPSSER 15 ZERO CPN INT PMT ON	9.65% 2	AAA	AAA	\$	4,055,000.00	3,556,250.33
N24	07386HNQ0	BALTA 2004-12 1A1	BEAR STEARNS ALT-A TRUST	AAA	AAA	\$	5,000,000.00	3,507,399.00
N24	50177AAP4	LBCMT 2007-C3 X	LB COMMERCIAL CONDUIT MORTGAGE	AAA	AAA	\$	808,448,543.00	3,485,345.28
N24	45660LJX8	RAST 2005-A5 A1	RESIDENTIAL ASSET SECURITIZATI	AAA	AAA	\$	6,969,500.00	3,484,750.00
N24	86361JAK6	SARM 2006-8 2AS	STRUCTURED ADJUSTABLE RATE MOR	AAAmm	AAA	\$	35,704,000.00	3,466,613.22
N24	52521RAT8	LMT 2007-5 2A4	LEHMAN MORTGAGE TRUST	AA	AAA	\$	6,651,239.00	3,435,403.92
N24	52109PAY1	LBUBS 2007-C6 H	LB-UBS COMMERCIAL MORTGAGE TRU	BBB+	BBB+	\$	10,000,000.00	3,405,803.57
N24	52109PAX3	LBUBS 2007-C6 G	LB-UBS COMMERCIAL MORTGAGE TRU	BBB+	A-	\$	8,513,000.00	3,405,079.40
N24	761118XX1	RALI 2006-QS3 2AP	RESIDENTIAL ACCREDIT LOANS INC	AAA	AAA	\$	8,153,955.00	3,388,390.94
N24	39538WGH5	GPMF 2006-AR2 3A3	GREENPOINT MORTGAGE FUNDING TR	AAA	AAA	\$	15,000,000.00	3,375,000.00
N24	52524VBV0	LXS 07-15N M1-II	LEHMAN XS TRUST	BBmm	NR	\$	66,551,000.00	3,373,736.39
N24	52109RAN1	LBUBS 2007-C7 H	LB-UBS COMMERCIAL MORTGAGE TRU	BBB+mm	BBB+	\$	10,000,000.00	3,340,855.91
N24	46629RAL8	JPMCC 2006-FL2A H	JP MORGAN CHASE COMMERCIAL MOR	BBB+mm	NR	\$	4,000,000.00	3,280,000.00
N24	45668GAB8	INDX 2006-AR14 1A1B	INDYMAC INDEX MORTGAGE LOAN TR	BB	AAA	\$	5,000,000.00	3,252,254.45
N24	45254NFG7	IMM 2003-8 2A1	IMPAC CMB TRUST	AAA	AAA	\$	4,300,000.00	3,238,183.59
N24	52109RAL5	LBUBS 2007-C7 G	LB-UBS COMMERCIAL MORTGAGE TRU	BBB+mm	A-	\$	8,000,000.00	3,235,474.08
N24	86363GAG9	SARM 2007-3 3A2	STRUCTURED ADJUSTABLE RATE MOR	AAAmmj	AAA	\$	5,562,000.00	3,215,199.15
N24	52523KAA2	LXS 2006-17 WF1-1	LEHMAN XS TRUST	AAA	AAA	\$	3,700,000.00	3,151,333.11
N24	52524PAT9	LXS 2007-6 II-M1	LEHMAN XS TRUST	BBB-	AA+	\$	25,978,000.00	3,125,153.40
N24	803827AS3	SASCO NIM 2003-S A	SASCO	OTHmj	NR	\$	12,500,000.00	3,125,000.00
N24	86364JAB3	SARM 2007-9 1A2	STRUCTURED ADJUSTABLE RATE MOR	AAAmmj	AAA	\$	17,266,000.00	3,021,550.00
N24	12627HAT7	CSAB 2006-2 A1C	CSAB MORTGAGE BACKED TRUST	AAA	AAA	\$	3,815,000.00	3,013,661.42
N24	584631AX3	12 C N/A DATE VS SAVERS-RAJCT NT OBLIG ACT/365 N/A 9/12/2008R/MD	5.5 A	A	AA	\$	3,000,000.00	30,000.00
N24	59022QAE2	MLMI 2006-HE5 A2D	MERRILL LYNCH MORTGAGE INVESTO	A	A	\$	10,000,000.00	3,000,000.00
N24	86359DAA5	SASC 2005-8 A	STRUCTURED ASSET SECURITIES CO	AAAmm	AAA	\$	42,375,000.00	2,966,250.00
N24	92922FAW8	WAMU 2003-AR8 B3	WASHINGTON MUTUAL	BBB	BBB	\$	4,999,000.00	2,915,516.78
N24	12543UUAJ1	CWHL 2006-15 M	COUNTRYWIDE HOME LOAN MORTGAGE	Amn	NR	\$	8,978,000.00	2,914,258.80
N24	76110HDE6	RALI 2003-QS10 A16	RESIDENTIAL ACCREDIT LOANS INC	AAA	AAA	\$	29,560,000.00	2,912,110.79
N24	59020UEV3	MLCC 2004-HB1 A3	MLCC MORTGAGE INVESTORS INC	AAA	AAA	\$	3,134,053.00	2,872,800.54
N24	50180YAA0	LBSBN 2006-3A N1	LEHMAN BROTHERS SMALL BALANCE	BBB	BBB	\$	3,250,000.00	2,863,724.50

N24	50179AAT4	LBUBS 2007-C1 H	LB-UBS COMMERCIAL MORTGAGE TRU	BBB+mm	BBB+	\$	9,773,000.00	2,849,522.95
N24	1248MGAK0	CBASS 2007-CB1 AF2	CREDIT-BASED ASSET SERVICING A	AAA	AAA	\$	4,300,000.00	2,839,720.00
N24	93363TAL6	WAMU 2006-AR11 1XPP	WASHINGTON MUTUAL INC	AAA	AAA	\$	369,190,841.00	2,810,576.03
N24	86364DAT7	SARM 2007-7 2-AS2	STRUCTURED ADJUSTABLE RATE MOR	AAAmm	AAA	\$	5,100,000.00	2,750,332.46
N24	52525BAU6	LXS 2007-16N M2II	LEHMAN XS TRUST	A	AA	\$	23,544,000.00	2,725,924.32
N24	525248AC4	LXS 2007-5H 1APO	LEHMAN XS TRUST	Bmm	[NULL]	\$	7,483,000.00	2,725,488.19
N24	45661HAX5	INDX 2006-AR25 B2	INDYMAC INDEX MORTGAGE LOAN TR	OTH	CCC	\$	9,198,000.00	2,713,410.00
N24	55275NAM3	MARM 2006-OA2 4A1A	MASTR ADJUSTABLE RATE MORTGAGE	AAA	AAA	\$	5,000,000.00	2,710,000.00
N24	395383AY8	GPMH 2000-6 A2	GREENPOINT MANUFACTURED HOUSIN	AAA	AAA	\$	3,000,000.00	2,700,000.00
N24	86364JAF4	SARM 2007-9 2-AX	STRUCTURED ADJUSTABLE RATE MOR	AAAmm	AAA	\$	290,870,000.00	2,680,657.92
N24	66988UAE0	NMFT 2006-MTA1 X	NOVASTAR MORTGAGE-BACKED NOTES	AAA	AAA	\$	265,305,853.00	2,659,001.38
N24	52519LAJ7	LMT 2008-1 AIO	LEHMAN MORTGAGE TRUST	AAAmmj	AAA	\$	189,979,042.00	2,626,237.13
N24	86365CAC5	SASC 2007-RF2 1A3	STRUCTURED ASSETS SECURITIES C	AAAmmj	AAA	\$	3,319,439.00	2,610,725.47
N24	93363QAF5	WAMU 2006-AR15 1XPP	WASHINGTON MUTUAL	AAA	AAA	\$	221,452,331.00	2,525,619.54
N24	86362NAS9	SARM 2007-8 2B1	STRUCTURED ADJUSTABLE RATE MOR	BBBmm	NR	\$	6,054,000.00	2,513,984.04
N24	86358RUE5	SASCO 02-1A 3A1	STRUC ASST SEC CRP	AAA	AAA	\$	3,380,000.00	2,490,688.05
N24	52522BAA3	LXS 2006-2N NIM A-3	LEHMAN XS TRUST	BBmmj	NR	\$	2,750,000.00	2,475,341.48
N24	86362NAJ9	SARM 2007-8 2-AX	STRUCTURED ADJUSTABLE RATE MOR	AAAmm	AAA	\$	247,444,000.00	2,446,726.27
N24	52109RAQ4	LBUBS 2007-C7 J	LB-UBS COMMERCIAL MORTGAGE TRU	BBBmm	BBB	\$	9,000,000.00	2,443,695.78
N24	939348AU2	WMALT 2007-HY2 2A4	WASHINGTON MUTUAL ALTERNATIVE	AAAmmj	AAA	\$	9,696,000.00	2,424,000.00
N24	61753JAQ2	MSC1	MORGAN STANLEY CAPITAL I	BBBmm	BBB	\$	9,345,000.00	2,399,064.13
N24	86361PAB2	SARM 2006-9 1-A2	STRUCTURED ADJUSTABLE RATE MOR	AAAmmj	AAA	\$	9,438,000.00	2,359,500.00
N24	52522UAU7	LMT 2008-2 B1	LEHMAN MORTGAGE TRUST	AAmmj	AA	\$	10,351,000.00	2,328,975.00
N24	07384MSJ2	BSARM 2002-11 1A2	BEAR STEARNS ADJUSTABLE RATE M	AAA	AAA	\$	3,000,000.00	2,291,025.40
N24	45669EAF3	INDX 2007-AR5 3A2	INDYMAC INDEX MORTGAGE LOAN TR	B	AAA	\$	9,130,000.00	2,282,500.00
N24	94985TBF4	WFMB 2007-3 A-PO	WELLS FARGO MORTGAGE BACKED SE	AAAmm	[NULL]	\$	5,510,149.00	2,280,649.92
N24	07387QAN0	BALTA 2006-8 2A2	BEAR STEARNS ALT-A TRUST	B	AAA	\$	18,212,000.00	2,276,500.00
N24	45660L2H1	INDX 2005-AR35 2A1	INDYMAC INDEX MORTGAGE LOAN TR	AAA	AAA	\$	3,000,000.00	2,274,114.59
N24	525248BB5	LXS 2007-5H 3-AIO2	LEHMAN XS TRUST	B-mm	[NULL]	\$	121,568,400.00	2,264,089.88
N24	52521LBF0	LMT 2007-4 3A3	LEHMAN MORTGAGE TRUST	AAAmmj	AAA	\$	4,320,000.00	2,202,761.22
N24	86365BAL7	SARM 2008-2 B1	STRUCTURED ADJUSTABLE RATE MOR	AAmmj	AA	\$	6,668,000.00	2,200,440.00
N24	525221KH9	LXS 2006-4N A1A	LEHMAN XS TRUST	AAA	AAA	\$	2,500,000.00	2,177,128.88
N24	52520SAD2	LMT 2006-8 2A1	LEHMAN MORTGAGE TRUST	AAA	AAA	\$	5,000,000.00	2,175,000.00
N24	52522XAP2	LMT 2007-9 B1	LEHMAN MORTGAGE TRUST	AAmmj	AA	\$	5,626,000.00	2,170,173.24
N24	78402KAB1	SASC 2007-BHC1 A2	STRUCTURED ASSET SECURITIES CO	AAmm	AA+	\$	3,929,000.00	2,159,109.74
N24	31771CCA1	FINANCING CORP FICO		NR	[NULL]	\$	2,404,000.00	2,146,575.05
N24	76116BS2	RESIX 2004-C B8	RESIX FINANCE LTD CREDIT-LINKE	Bmm	BB-	\$	3,000,000.00	2,145,000.00
N24	86359DEM5	SASC05-9XS 1A3A	STRUCTURED ASSET SECURITIES CO	AAA	AAA	\$	3,000,000.00	2,129,469.00
N24	749580AQ9	RFMSI 2007-S5 M1	RESIDENTIAL FUNDING MORTGAGE S	Amn	NR	\$	12,596,700.00	2,119,772.68
N24	68402CAD6	OOMLT 2006-2 2A3	OPTION ONE MORTGAGE LOAN TRUST	AAA	AAA	\$	3,000,000.00	21,135.16
N24	31771CR31	FINANCING CORP FICO		NR	[NULL]	\$	2,159,000.00	2,094,724.49
N24	52520SAL4	LMT 2006-8 4A2	LEHMAN MORTGAGE TRUST	A	AAA	\$	21,651,000.00	2,062,907.28
N24	52520MCQ4	LMT05-2 PAX	LEHMAN MORTGAGE TRUST	AAA	AAA	\$	12,110,296.00	2,059,971.75
N24	784009AA0	SARMN 2005-16XS A	STRUCTURED ADJUSTABLE RATE MOR	Bmmj	NR	\$	13,700,000.00	2,056,701.22
N24	52524PBA9	LXS 2007-6 3A33	LEHMAN XS TRUST	A	AAA	\$	22,713,000.00	2,051,801.57
N24	86364DAE0	SARM 2007-7 2-A1X	STRUCTURED ADJUSTABLE RATE MOR	AAAmm	AAA	\$	128,788,102.00	2,040,003.54
N24	576433KT2	MARM 2004-3 3A3	MASTR ADJUSTABLE RATE MORTGAGE	AAA	AAA	\$	2,250,152.00	2,017,318.87



N24	930868BM5	CAROLINA POWER AND LIGHT 2000	A	AA	\$	2,000,000.00	20,000.00
N24	06050AAJ2	BOAA 2006-8 XIO BANC OF AMERICA ALTERNATIVE LO	AAAm	NR	\$	11,648,230.00	1,995,334.99
N24	86364PAC7	SARM 2007-10 1-AX STRUCTURED ADJUSTABLE RATE MOR	AAAm	AAA	\$	238,337,000.00	1,990,590.62
N24	863572UX9	SASC 98-08 A-3 CMO SERIES 98-8STRUCTURED ASSET SECS CORP	AAAm	AAA	\$	2,800,000.00	1,955,886.94
N24	86358RUC9	SASCO 02-1A 2A1 STRUCTURED ASSET SECS CO	AAA	AAA	\$	3,280,000.00	1,951,600.00
N24	12545CBC3	CWHL07-10 M COUNTRYWIDE HOME LOANS INC	Amn	NR	\$	12,675,000.00	1,945,992.75
N24	07386HKS9	BALTA 2004-8 1A BEAR STEARNS ALT-A TRUST	AAA	AAA	\$	2,800,000.00	1,933,145.62
N24	86361QAR5	SARM 2006-10 B1II STRUCTURED ADJUSTABLE RATE MOR	OTHmm	CCC	\$	4,911,000.00	1,910,231.67
N24	52521RCW9	LMT 2007-5 1B1 LEHMAN MORTGAGE TRUST	AAmj	AA	\$	6,032,000.00	1,906,896.16
N24	86361PAL0	SARM 2006-9 II-AX STRUCTURED ADJUSTABLE RATE MOR	AAAm	AAA	\$	154,658,691.00	1,900,561.32
N24	761150AC5	RLT 2008-AH1 M1 RESIDENTIAL LOAN TRUST	Amj	A	\$	2,160,000.00	1,891,944.00
N24	86359B4V0	SASC05-4XS 1-A4B STRUCTURED ASSET SECURITIES CO	AAA	AAA	\$	3,000,000.00	1,884,063.00
N24	52521DAA0	LMT 2007-2 1A1 LEHMAN MORTGAGE TRUST	AAA	AAA	\$	2,439,000.00	1,883,621.29
N24	52521VAL6	LBSBC 2007-2 M5 LEHMAN BROTHERS SMALL BALANCE	BBB-	BBB+	\$	6,259,000.00	1,862,052.50
N24	86362DAC6	SASC 2008-RF1 AO STRUCTURED ASSET SECURITIES CO	AAAmj	AAA	\$	2,402,209.00	1,859,308.50
N24	86364GAE3	SASCO 2007-TC1 M3 STRUCTURED ASSET SECURITIES CO	BBB+mm	CCC	\$	4,114,000.00	1,851,300.00
N24	003450BN2	ABILENE TEX HEALTH FACILITY DEV CORP TAXABLE D-SAVRS	A	AA	\$	1,850,000.00	18,500.00
N24	76113WAJ2	RAST 2007-A3 B1 RESIDENTIAL ASSET SECURITIZATI	Bmn	NR	\$	9,511,000.00	1,818,503.20
N24	52523KAF1	LXS 2006-17 WF3-3 LEHMAN XS TRUST	A	AAA	\$	2,837,000.00	1,814,837.41
N24	46625YBL6	JPMCC 2004-LN2 X1 JP MORGAN CHASE COMMERCIAL MOR	AAA	AAA	\$	123,967,468.00	1,790,957.96
N24	02660TBL6	AHM 04-3 II-A AMERICAN HOME MORTGAGE INVESTM	AAA	AAA	\$	2,496,000.00	1,780,158.91
N24	863581AD6	SARM 2006-6 1AX STRUCTURED ADJUSTABLE RATE MOR	AAAmj	AAA	\$	97,843,000.00	1,765,870.46
N24	254839UE1	DISTRICT COLUMBIA REV SAVRS RFDG-UNIV-GEORGETOWN-SER A N/A CA	AA	AA	\$	1,750,000.00	1,750,003.28
N24	86363PAB0	SASC 2007-3 1A2 STRUCTURED ASSET SECURITIES CO	AAAmj	AAA	\$	99,551,902.00	1,735,044.49
N24	46630GAC9	JPMMT 2007-A1 2A1 JP MORGAN MORTGAGE TRUST	AAA	AAA	\$	2,325,000.00	1,732,125.00
N24	86363CAB9	SASC07-2 1A2 STRUCTURED ASSET SECURITIES CO	AAA	AAA	\$	95,760,000.00	1,705,318.27
N24	86363XAH0	SARM 2007-5 2-AX STRUCTURED ADJUSTABLE RATE MOR	AAAm	AAA	\$	149,940,000.00	1,703,393.19
N24	76113NAR4	RAST 2006-A7CB PO RESIDENTIAL ASSET SECURITIZATI	BBB+	AAA	\$	3,798,297.00	1,701,327.12
N24	86364YAL8	SARM 2007-11 M1 STRUCTURED ADJUSTABLE RATE MOR	AAmm	AA+	\$	5,797,000.00	1,686,927.00
N24	81743PDX1	SEMT 2003-8 A1 SEQUOIA MORTGAGE TRUST	AAA	AAA	\$	2,460,000.00	1,669,941.31
N24	52524MAS8	LXS 2007-9 WFIO LEHMAN XS TRUST	AAA	AAA	\$	156,370,000.00	1,666,278.72
N24	52525AAE4	LXS 2007-20N M1 LEHMAN XS TRUST	AAmj	AA+	\$	10,090,000.00	1,656,172.60
N24	863579AH1	SARM 2004-13 B4 STRUCTURED ADJUSTABLE RATE MOR	NR	NR	\$	2,751,000.00	1,639,320.90
N24	52522CAB9	LXS 06-14N 1-A1B LEHMAN XS TRUST	AAA	AAA	\$	2,400,000.00	1,629,938.21
N24	02660TAV5	AHM 04-2 AMERICAN HOME MORTGAGE INVESTM	AAA	AAA	\$	2,000,000.00	1,624,882.86
N24	31771CTF2	FINANCING CORP FICO	NR	[NULL]	\$	2,121,000.00	1,618,022.04
N24	80382JAA6	SASCO NET INTEREST MARGIN TRUST 7.500% 20360227 SERIES# WF1A 144/Bmj	B	B	\$	9,910,000.00	30.00
N24	94983KAJ8	WFMBS06-AR2 IIAIO WELLS FARGO MORTGAGE BACKED SE	AAAm	AAA	\$	1,111,112,000.00	1,587,433.60
N24	52524PAU6	LXS 2007-6 II-M2 LEHMAN XS TRUST	B	AA	\$	21,393,000.00	1,570,246.20
N24	52521TAS6	LBFR 2006-LLFA E LEHMAN BROTHERS FLOATING RATE	AAmm	AA	\$	1,850,000.00	1,528,155.50
N24	76112BUD0	GMACM 2005-AR4 1A GMAC MORTGAGE CORP LOAN TRUST	AAA	AAA	\$	2,038,000.00	1,511,994.89
N24	649842BB6	BROOKLYN UNION GAS A1	BBB+	A	\$	1,500,000.00	15,000.00
N24	525229AJ9	LXS 2006-10N M1 LEHMAN XS TRUST	BBB+	AA+	\$	10,000,000.00	1,500,000.00
N24	52521NAC4	LMT 2007-6 1A3 LEHMAN MORTGAGE TRUST	AAAmj	AAA	\$	2,560,000.00	1,478,471.48
N24	86364YAU8	SARM 2007-11 B22 STRUCTURED ADJUSTABLE RATE MOR	Amj	A	\$	3,075,000.00	1,478,029.50
N24	525221AV9	LEH XS 05-3 3A3B LEHMAN XS TRUST MORTGAGE PASS	AAA	AAA	\$	2,160,000.00	1,464,661.44
N24	86364JAC1	SARM 2007-9 1AX STRUCTURED ADJUSTABLE RATE MOR	AAAm	AAA	\$	172,661,000.00	1,458,640.13

N24	52109RAS0	LBUBS 2007-C7 K	LB-UBS COMMERCIAL MORTGAGE TRU	BBB-mm	BBB-	\$	6,000,000.00	1,456,845.79
N24	46629CAU1	JPMMT 2006-A5 6A2	JP MORGAN MORTGAGE TRUST	AAmm	NR	\$	2,454,000.00	1,445,902.27
N24	52521YAU0	LMT 2007-8 AX2	LEHMAN MORTGAGE TRUST	AAAmn	AAA	\$	15,675,309.00	1,437,112.33
N24	07386HF71	BALTA 2006-2 23A1	BEAR STEARNS ALT-A TRUST	AAA	AAA	\$	1,905,000.00	1,411,448.30
N24	86358DAF5	SARM 2008-1 A32	STRUCTURED ADJUSTABLE RATE MOR	AAAmj	AAA	\$	3,253,000.00	1,382,525.00
N24	52521RCM1	LMT 2007-5 10A5	LEHMAN MORTGAGE TRUST	AAAmj	AAA	\$	2,677,970.00	1,376,557.19
N24	46630EAQ3	JPMCC 2006-CB17 H	JP MORGAN CHASE COMMERCIAL MOR	BBB-mn	NR	\$	5,000,000.00	1,357,509.07
N24	86360MAB0	SASC06-6 1A2	STRUCTURED ASSET SECURITIES CO	AAA	AAA	\$	75,000,000.00	1,341,675.95
N24	52522DAA9	LXS 06-16N 1-A1A	LEHMAN XS TRUST	AAA	AAA	\$	1,600,000.00	1,332,434.83
N24	86364JAT4	SARM 2007-9 2-B4	STRUCTURED ADJUSTABLE RATE MOR	BBmj	BB	\$	1,722,000.00	1,318,036.02
N24	86360JAG6	SAMI 2006-AR5 2A3	STRUCTURED ASSET MORTGAGE INVE	BBB+	AAA	\$	2,726,000.00	1,317,383.09
N24	86361PAD8	SARM 2006-9 1-PAX	STRUCTURED ADJUSTABLE RATE MOR	AAAmn	AAA	\$	90,060,435.00	1,305,516.07
N24	160900HX7	UNIVERSITY MED CHARLESTON A	SAVRS	A	AA	\$	1,300,000.00	1,300,065.83
N24	86362RAE1	SARM 2006-12 2AX	STRUCTURED ADJUSTABLE RATE MOR	AAAmn	AAA	\$	132,080,924.00	1,293,336.41
N24	52525FAH6	LMT 2008-6 B1	LEHMAN MORTGAGE TRUST	AAmn	NR	\$	6,614,000.00	1,289,730.00
N24	31392ES84	FNW 02-W10 A4	FANNIEMAE WHOLE LOAN	AAAmn	[NULL]	\$	1,250,000.00	1,271,583.81
N24	46628UAJ7	JPALT 2006-A3 3A2	JP MORGAN ALTERNATIVE LOAN TRU	AAAmj	AAA	\$	5,079,900.00	1,269,975.00
N24	86360VAB0	SASC 2006-8 1A2	STRUCTURED ASSET SECURITIES CO	AAA	AAA	\$	75,000,000.00	1,264,353.42
N24	02660VAE8	AHMA 2005-1 3A11	AMERICAN HOME MORTGAGE ASSETS	AAA	AAA	\$	1,825,000.00	1,256,399.31
N24	52525BAJ1	LXS 2007-16N M1I	LEHMAN XS TRUST	AA	AA+	\$	7,383,000.00	1,248,790.15
N24	863592AU5	SASC 2006-RF3 2B1	STRUCTURED ASSET SECURITIES CO	AA	AA	\$	1,867,000.00	1,242,805.89
N24	86358RSE8	SASCO 01-21A 1A-1 CMO SER 01	STRUC ASST SEC CRP	AAA	AAA	\$	1,650,000.00	1,209,411.91
N24	52524LAH4	LXS 2007-2N 3AX	LEHMAN XS TRUST	A	AAA	\$	73,154,760.00	1,192,481.11
N24	12669EBX3	CWALT 03-19 B3	COUNTRYWIDE ALTER LOAN TRUST	BBmj	BB	\$	1,744,500.00	1,182,282.54
N24	86360NAM4	SARM 2006-5 2AX	STRUCTURED ADJUSTABLE RATE MOR	AAAmn	AAA	\$	91,262,000.00	1,147,710.91
N24	86364YAM6	SARM 2007-11 M2	STRUCTURED ADJUSTABLE RATE MOR	Amm	AA	\$	4,923,000.00	1,128,351.60
N24	172921AA6	CMSI 87-01 A1 CMO SER 87-01	CITICORP MORTGAGE SECS INC	NR	NR	\$	1,163,000.00	1,126,656.25
N24	52524VAS8	LXS 07-15N 4-A2B	LEHMAN XS TRUST	AAA	AAA	\$	18,552,000.00	1,113,120.00
N24	86358R2H9	SASCO 02-16A 4A-2	STRUC ASST SEC CRP	AAA	AAA	\$	1,500,000.00	1,100,685.99
N24	86363LAE3	SARM 2007-4 M-3	STRUCTURED ADJUSTABLE RATE MOR	OTH	CCC	\$	6,500,000.00	1,099,800.00
N24	939335N68	WAMU 2002-AR1 1A1	WASHINGTON MUTUAL MTGE SEC	AAAmn	AAA	\$	1,500,000.00	1,087,785.17
N24	52521YAT3	LMT 2007-8 AX1	LEHMAN MORTGAGE TRUST	AAAmn	AAA	\$	9,099,953.00	1,086,752.79
N24	126670YG7	CWL 2006-5 2A2	COUNTRYWIDE ASSET-BACKED CERTI	AAA	AAA	\$	1,143,091.00	1,085,936.45
N24	52521LBK9	LMT 2007-4 B1	LEHMAN MORTGAGE TRUST	BBBmj	BBB	\$	16,600,000.00	1,083,980.00
N24	04542BCJ9	ABFC 2003-AHL1 A1	ASSET BACKED FUNDING CERTIFICA	AAA	AAA	\$	1,520,000.00	1,064,000.00
N24	52522QBG6	LMT 2007-10 1B1	LEHMAN MORTGAGE TRUST	AAmn	NR	\$	4,154,000.00	1,059,270.00
N24	86363GAF1	SARM 2007-3 3A1	STRUCTURED ADJUSTABLE RATE MOR	AAmm	AAA	\$	1,460,000.00	1,054,891.09
N24	52524VBW8	LXS 07-15N M2-II	LEHMAN XS TRUST	Bmm	NR	\$	26,114,000.00	1,054,822.80
N24	86359DKT3	LEH XS 05-1 3A3A	LEHMAN XS TRUST MORTGAGE PASS	AAA	AAA	\$	3,000,000.00	1,050,000.00
N24	86359LDY2	SAMI 2004-AR5 1A2	STRUCTURED ASSET MORTGAGE INVE	AAA	AAA	\$	2,000,000.00	1,049,635.51
N24	86359LAA7	SAMI 2003-AR4 A1	STRUCTURED ASSET MORTGAGE INVE	AAA	AAA	\$	1,500,000.00	1,044,134.63
N24	863579EG9	SARM 2004-16 1A2	STRUCTURED ADJUSTABLE RATE MOR	AAA	AAA	\$	1,456,000.00	1,031,597.23
N24	86364JAR8	SARM 2007-9 2-B3	STRUCTURED ADJUSTABLE RATE MOR	BBBmj	BBB	\$	1,378,000.00	1,029,035.28
N24	86359BDC2	SASCO 2003-35 B4	STRUCTURED ASSET SEC CORP	BBmj	BB	\$	1,427,000.00	1,020,190.84
N24	86358RXV4	SASCO 02-AL1 B-5 CMO SER 02	STRUC ASST SEC CRP	OTHmn	[NULL]	\$	7,873,000.00	1,011,862.37
N24	86361JAE0	SARM 2006-8 1-AX	STRUCTURED ADJUSTABLE RATE MOR	AAAmn	AAA	\$	311,771,000.00	1,003,382.15
N24	31771CBY0	FICO SERIES 1		NR	[NULL]	\$	1,075,000.00	1,002,603.50

N24	80372TAB4	SARM 2005-19XS NIM2 A-2	STRUCTURED ADJUSTABLE RATE MOR	BBB-mj	NR	\$	2,500,000.00	1,000,310.44
N24	03832LKN0	C/P APRECO INC 4.2		A1	A1+	\$	1,000,000.00	997,613.92
N24	86363PAE4	SASC 2007-3 2A2	STRUCTURED ASSET SECURITIES CO	AAAAmj	AAA	\$	59,050,363.00	995,913.80
N24	52524YAX1	LXS 07-12N 2-M1	LEHMAN XS TRUST	BBB+	AA+	\$	7,376,000.00	995,760.00
N24	86358EAL0	SAIL 2003-BC2 A3	SAIL	AAAmn	AAA	\$	1,500,000.00	975,000.00
N24	52525BAK8	LXS 2007-16N M2I	LEHMAN XS TRUST	AA	AA	\$	8,016,000.00	968,172.48
N24	31392GVT9	FNGT 2002-T19 A4	FANNIE MAE	NR	[NULL]	\$	953,142.00	962,673.42
N24	76113HAD8	RAST 06-A13 PO	RESIDENTIAL ASSET SECURITIZATI	BBBmj	BBB	\$	1,215,534.00	955,681.18
N24	86359WAC9	SASC 2006-S3 M1	STRUCTURED ASSET SECURITIES CO	OTH	CCC	\$	20,000,000.00	953,125.00
N24	930868BQ6	CAROLINA POWER AND LIGHT 2000		A	AA	\$	950,000.00	9,500.00
N24	639672XJ8	NEBRASKA INVT FIN AUTH-SFMR P/C 09/09/08 @ 100	R/MD 3.80	AAA	AAA	\$	950,000.00	950,000.00
N24	86364DAG5	SARM 2007-7 2-A2X	STRUCTURED ADJUSTABLE RATE MOR	AAAmn	AAA	\$	43,184,941.00	949,377.74
N24	86358DAL2	SARM 2008-1 B1	STRUCTURED ADJUSTABLE RATE MOR	AAmj	AA	\$	5,266,000.00	947,880.00
N24	073879V21	BSABS 2005-CL1 A2	BEAR STEARNS ASSET BACKED SEC	AAAmn	AAA	\$	1,000,000.00	940,000.00
N24	05946XRV7	BAFC 2005-B 2A1	BANC OF AMERICA FUNDING CORP	AAA	AAA	\$	1,300,000.00	936,687.38
N24	52522QBE1	LMT 2007-10 AX1	LEHMAN MORTGAGE TRUST	AAAmn	AAA	\$	6,608,012.00	930,619.55
N24	94983KAP4	WFMBS 2006-AR2 B5	WELLS FARGO MORTGAGE BACKED SE	BBBmn	NR	\$	8,442,000.00	928,620.00
N24	52521JAF6	LMT 2007-3 B1	LEHMAN MORTGAGE TRUST	Amj	AA-	\$	4,636,000.00	928,127.20
N24	52520CAZ8	LMT 2006-3 B3	LEHMAN MORTGAGE TRUST	OTHmn	NR	\$	3,929,000.00	923,315.00
N24	52525BAV4	LXS 2007-16N M3II	LEHMAN XS TRUST	BBB+	AA-	\$	13,362,000.00	919,439.22
N24	45254TPX6	IMSA 2004-3 1A4	IMPAC SECURED ASSETS CMN OWNER	AAA	AAA	\$	1,300,000.00	915,668.14
N24	31392FDE4	FNGT 2002-T16 A4	FANNIEMAE GRANTOR TRUST	AAAmn	[NULL]	\$	940,000.00	913,625.53
N24	22822RAJ9	CCI 2006-1A C	CROWN CASTLE TOWERS LLC	Amm	NR	\$	1,000,000.00	912,976.06
N24	22540VFO0	CSFB 01-26 5A1	CS FIRST BOSTON MTGE SEC CORP	AAA	AAA	\$	1,000,000.00	904,548.00
N24	52521LBG8	LMT 2007-4 4A1	LEHMAN MORTGAGE TRUST	AAAmj	AAA	\$	1,200,000.00	903,421.50
N24	52519BAB6	LMT 2007-7 AP1	LEHMAN MORTGAGE TRUST	AAAmn	AAA	\$	2,168,574.00	903,278.10
N24	86361JAC4	SARM 2006-8 1-A2X	STRUCTURED ADJUSTABLE RATE MOR	AAAmn	AAA	\$	67,925,000.00	899,736.49
N24	86958TJS7	C/P SVENSKA HANDELSBANKEN INC		A1	A1+	\$	900,000.00	899,632.50
N24	251510DH3	DBALT 2005-2 1A1	DEUTSCHE ALT-A SECURITIES INC	AAAmn	NR	\$	1,420,000.00	873,300.00
N24	76113ACA7	RASC 2006-EMX3 A3	RESIDENTIAL ASSET SECURITIES C	AAA	AAA	\$	1,420,000.00	866,200.00
N24	07386HCH2	BALTA 2003-3 3A	BEAR STEARNS ALT-A TRUST	AAA	AAA	\$	1,500,000.00	862,500.00
N24	12669GHY0	CWHL 2004-29 1A1	COUNTRYWIDE HOME LOAN MORTGAGE	AAA	AAA	\$	1,220,000.00	857,480.31
N24	161542CP8	CFLAT 2003-C1 1A5	CHASE FUNDING LOAN ACQUISITION	AAA	AAA	\$	1,000,000.00	850,000.00
N24	743873AM3	PFMLT 2004-1 1A3	PROVIDENT FUNDING MORTGAGE LOA	AA	AAA	\$	1,550,000.00	845,386.41
N24	05570GAW3	BNCMT 2007-4 A3B	BNC MORTGAGE LOAN TRUST	AAAmj	AAA	\$	75,129,000.00	845,201.23
N24	606907AJ2	UNION ELECTRIC SAVRS		A	AA	\$	845,000.00	8,450.00
N24	57643LQU3	MABS 2006-HE1 A4	MASTR ASSET BACKED SECURITIES	AAA	AAA	\$	1,200,000.00	840,000.00
N24	313586QR3	FEDERAL NATIONAL MTGE ASSOC		AAA	AAA	\$	1,000,000.00	8,363.40
N24	86362UAF1	SARM 2007-2 2AX	STRUCTURED ADJUSTABLE RATE MOR	AAAmn	AAA	\$	144,583,369.00	818,920.20
N24	94983VAH8	WFMBS 2006-AR8 2A3	WELLS FARGO MORTGAGE BACKED SE	AAAmn	AAA	\$	1,000,000.00	810,570.67
N24	45660LMV8	INDX 2005-AR9 1A1	INDYMAC INDEX MORTGAGE LOAN TR	AAA	AAA	\$	1,000,000.00	2,526.73
N24	46628GAF6	JPALT 2006-A2 2A1	JP MORGAN ALTERNATIVE LOAN TRU	AAAmn	AAA	\$	1,100,000.00	807,517.92
N24	863579SH2	SARM 2005-5 A3	STRUCTURED ADJUSTABLE RATE MOR	AAA	AAA	\$	1,310,000.00	805,650.00
N24	86362TAH0	SARM 2007-1 2AX	STRUCTURED ADJUSTABLE RATE MOR	AAAmn	AAA	\$	80,254,000.00	801,255.94
N24	254839YY3	GEORGETOWN UNIVERSITY	TAX-EXEMPT	A	AA	\$	800,000.00	8,000.00
N24	75406VAD5	RASC 2006-KS5 A4	RESIDENTIAL ASSET SECURITIES C	AAA	AAA	\$	1,600,000.00	800,000.00
N24	86359BKB6	SARM 2004-3AC A2	STRUC ADJUSTABLE RATE MTG	AAA	AAA	\$	1,100,000.00	780,810.52

N24	52524TAG9	LXS 2007-8H M1	LEHMAN XS TRUST	OTH	BB+	\$	30,342,000.00	773,114.16
N24	86360MAD6	SASC06-6A 2A2	STRUCTURED ASSET SECURITIES CO	AAA	AAA	\$	65,000,000.00	770,658.56
N24	02146WAA8	CWALN 2006-OC8 N	COUNTRYWIDE ALTERNATIVE LOAN T	BBB-mj	BBB-	\$	15,350,000.00	767,500.00
N24	39538RAF6	GP MF 2005-AR1 M1	GREENPOINT MORTGAGE FUNDING TR	AA	AAA	\$	3,307,000.00	764,909.10
N24	76116LBU7	RESIX	RESIX FINANCE LTD CREDIT-LINKE	Bmm	B	\$	1,250,000.00	762,500.00
N24	86365BAN3	SARM 2008-2 B3	STRUCTURED ADJUSTABLE RATE MOR	BBBmj	BBB	\$	2,222,000.00	755,480.00
N24	86364YAV6	SARM 2007-11 B32	STRUCTURED ADJUSTABLE RATE MOR	BBBmj	BBB	\$	1,845,000.00	755,379.90
N24	86362RAF8	SARM 2006-12 2PAX	STRUCTURED ADJUSTABLE RATE MOR	AAAm	AAA	\$	74,621,943.00	752,189.19
N24	86364GAF0	SASCO 2007-TC1 M4	STRUCTURED ASSET SECURITIES CO	BBB+mm	CCC	\$	1,879,000.00	751,600.00
N24	452001ZP8	ILLINOIS COLLEGE OF OPTOMETRY SAVRS		A	AA	\$	750,000.00	749,979.89
N24	59445RL72	C/P MICHIGAN CONSOLIDATED GAS		A2	A2	\$	750,000.00	746,886.46
N24	94980KAK8	WFMBS 2004-4 APO	WELLS FARGO MORTGAGE BACKED SE	AAAm	NR	\$	1,608,215.00	743,563.21
N24	76114GAH0	RAST06-A16 2A2	RESIDENTIAL ASSET SECURITIZATI	BBmm	BB+	\$	1,480,000.00	736,569.73
N24	52525DAL2	LXS 2007-18N M2	LEHMAN XS TRUST	AAmm	AA	\$	6,265,000.00	725,361.70
N24	930868BL7	CAROLINA POWER AND LIGHT 2000		A	AA	\$	725,000.00	7,250.00
N24	52525BAZ5	LXS 2007-16N M7II	LEHMAN XS TRUST	B-	BBB	\$	15,908,000.00	719,041.60
N24	86361BAL1	SARM 2006-7 4AX	STRUCTURED ADJUSTABLE RATE MOR	BBB+mm	A-	\$	74,832,000.00	718,387.20
N24	92977YAA9	WMLT 2005-A 1A1	WACHOVIA MORTGAGE LOAN TRUST L	AAAm	AAA	\$	1,000,000.00	714,222.71
N24	45660LGQ6	INDX 2005-AR5 1A1	INDYMAC INDEX MORTGAGE LOAN TR	AAA	AAA	\$	1,000,000.00	713,203.74
N24	52524YBG7	LXS 07-12N 3-M1	LEHMAN XS TRUST	A	AA+	\$	4,208,000.00	711,757.95
N24	658196RC6	EASTERN PWR OF NORTH CAROLINA-SAVRS 144A-PRIV PLMT		B	AAA	\$	700,000.00	700,000.00
N24	52520MEC3	LMT 2005-3 2A4	LEHMAN MORTGAGE TRUST	AA	AAA	\$	6,278,090.00	697,838.81
N24	86359BTF8	SARM 2004-6 5A1	STRUCTURED ADJUSTABLE RATE MOR	AAA	AAA	\$	800,000.00	696,713.85
N24	94981BAA9	WFMBS 2004-T A1	WELLS FARGO MORTGAGE BACKED SE	AAA	AAA	\$	1,000,000.00	691,587.54
N24	94985TAL2	WFMBS 2007-3 1A11	WELLS FARGO MORTGAGE BACKED SE	AAAm	[NULL]	\$	2,688,679.00	682,505.76
N24	87804AAW2	TBW 2006-3 B4	TBW MORTGAGE BACKED PASS THROU	OTHmj	CC	\$	5,235,000.00	674,215.65
N24	52524PAQ5	LXS 2007-6 M1	LEHMAN XS TRUST	OTHmm	NR	\$	30,900,000.00	661,260.00
N24	525222AC9	LXSN 2005-4 A	LEHMAN XS NET INTEREST MARGIN	OTHmj	CCC	\$	11,000,000.00	660,000.00
N24	007036EW2	ARMT 2004-5 7A2	ADJUSTABLE RATE MORTGAGE TRUST	AAA	AAA	\$	1,066,000.00	655,590.00
N24	162362FR3	CHATTANOOGA TN		AAAm	N.R.	\$	650,000.00	650,002.37
N24	649845EX8	CENTRAL HUDSON G&E SERIES C		A	AA	\$	650,000.00	6,500.00
N24	89380EL34	C/P TRANSOCEAN INC		A2	A2	\$	650,000.00	647,521.88
N24	863581AL8	SARM 2006-6 B11	STRUCTURED ADJUSTABLE RATE MOR	OTHmn	NR	\$	5,040,000.00	632,066.40
N24	52525BAX0	LXS 2007-16N M5II	LEHMAN XS TRUST	BB	A	\$	12,726,000.00	626,755.50
N24	52521PAJ4	LSSCO 2007-1 M9	LEHMAN STRUCTURED SECURITIES C	BBB-mj	BBB-	\$	5,266,000.00	623,494.40
N24	52521HCC5	LMT 2006-9 B5	LEHMAN MORTGAGE TRUST	OTHmn	NR	\$	2,209,000.00	622,982.18
N24	94984MAT1	WFMBS 2006-AR14 3A3	WELLS FARGO MORTGAGE BACKED SE	AAAm	NR	\$	157,097,000.00	618,406.31
N24	52525LAE0	LXS 2007-14H M1	LEHMAN XS TRUST	OTH	AA+	\$	20,797,000.00	617,046.99
N24	32052MAJ0	FHAMS 2006-AA6 3A2	FIRST HORIZON ALTERNATIVE MORT	Amj	A	\$	1,041,000.00	610,636.75
N24	52519BBW9	LMT 2007-7 AX2	LEHMAN MORTGAGE TRUST	AAA	AAA	\$	5,776,713.00	608,911.76
N24	525237AZ6	LXS 2007-10H II-M4	LEHMAN XS TRUST	Bmj	B	\$	7,805,000.00	606,604.60
N24	07384MSH6	BSARM 2002-11 1A1	BEAR STEARNS ADJUSTABLE RATE M	AAA	AAA	\$	800,000.00	603,666.90
N24	61915RAU0	MHL 2005-5 A1	MORTGAGEIT TRUST	AAA	AAA	\$	875,000.00	603,060.07
N24	52520SAU4	LMT 2006-8 B5	LEHMAN MORTGAGE TRUST	OTHmj	CC	\$	2,130,000.00	602,108.40
N24	61915RBA3	MHL 2005-5 B	MORTGAGEIT TRUST	Amj	A+	\$	2,000,000.00	600,000.00
N24	863911AK9	SASC 2006-RF4 B3	SASCO LLC	BBB	A-	\$	748,000.00	585,257.17
N24	52525AAF1	LXS 2007-20N M2	LEHMAN XS TRUST	AAmj	AA	\$	5,045,000.00	584,110.10

N24	172921AL2	CMSI 1987-10 A1 CMO SER 87-10 CITICORP MORTGAGE SECURITIES	AAmj	AA	\$	640,000.00	569,600.00
N24	52521PAGO	LSSCO 2007-1 M7 LEHMAN STRUCTURED SECURITIES C	BBB+mj	BBB+	\$	4,460,000.00	568,650.00
N24	31393XFZ5	FNGT 2004-T1 2A FANNIE MAE	AAAmm	[NULL]	\$	585,000.00	568,586.10
N24	525248AK6	LXS 2007-5H IM1 LEHMAN XS TRUST	OTHmm	[NULL]	\$	12,323,000.00	565,256.01
N24	17307GJX7	CMLTI 2004-HYB3 1A CITIGROUP MORTGAGE LOAN TRUST	AAA	AAA	\$	800,000.00	560,778.77
N24	52524GAP7	LXS 2007-7N M3 LEHMAN XS TRUST	BBB-	AA-	\$	10,995,000.00	560,745.00
N24	52524YAY9	LXS 07-12N 2-M2 LEHMAN XS TRUST	BB	AA	\$	5,823,000.00	553,185.00
N24	45254NQG5	IMM 2005-6 1A1 IMPAC CMB TRUST	AAA	AAA	\$	800,000.00	552,942.56
N24	320278AC8	FFML 2006-FF8 IIA3 FIRST FRANKLIN MORTGAGE LOAN A	AAA	AAA	\$	1,000,000.00	550,625.00
N24	32028HAD5	FIRST FRANKLIN MORTGAGE LOAN TRUST MTGPC/SERIES 2006-FF10	AAA	AAA	\$	1,000,000.00	550,000.00
N24	53127TKF9	C/P LIBERTY STREET FNDING CORP	OTH	A-1	\$	550,000.00	548,987.08
N24	12667G5Z2	CWALT 2005-43 4A1 COUNTRYWIDE ALTERNATIVE LOAN T	AAAmm	AAA	\$	730,000.00	546,815.63
N24	86363LAF0	SARM 2007-4 M-4 STRUCTURED ADJUSTABLE RATE MOR	OTH	CCC	\$	2,708,000.00	538,350.40
N24	863911AJ2	SASC 2006-RF4 B2 SASCO LLC	A	AA	\$	855,000.00	535,580.02
N24	05949AXG0	BOAMS 2004-K 2A1 BANC OF AMERICA MORTGAGE SECUR	AAAmm	NR	\$	750,000.00	527,515.03
N24	65528XKA0	C/P NOKIA CORPORATION	A1	A1	\$	528,000.00	527,282.36
N24	863592AJ0	SASC 2006-RF3 1B2 STRUCTURED ASSET SECURITIES CO	A	AA	\$	832,000.00	526,147.96
N24	52524VBP3	LXS 07-15N M3-I LEHMAN XS TRUST	BBB+	AA-	\$	8,573,000.00	524,753.33
N24	863579JF6	SARM04-19 1A2X STRUCTURED ADJUSTABLE RATE MOR	AAA	AAA	\$	69,844,000.00	523,732.32
N24	12669G6K2	CWHL 2005-HYB5 4A1 COUNTRYWIDE HOME LOAN MORTGAGE	AAA	AAA	\$	705,000.00	511,565.63
N24	52520MBY8	LMT 2005-2 3A1 LEHMAN MORTGAGE TRUST	AAA	AAA	\$	1,000,000.00	505,000.00
N24	52520UAB1	LMT 2008-3 A2 LEHMAN MORTGAGE TRUST	AAAmj	AAA	\$	50,456,617.00	5,045,661.70
N24	86363XAT4	SARM 2007-5 B1-II STRUCTURED ADJUSTABLE RATE MOR	OTHmj	CCC	\$	8,203,000.00	503,664.20
N24	86359BGB1	SARM 2004-1 3A1 STRUCTURED ADJUSTABLE RATE MTG	AAA	AAA	\$	695,000.00	502,618.17
N24	456606JM5	INABS 2005-D AII3 INDYMAC RESIDENTIAL ASSET BACK	AAA	AAA	\$	575,000.00	500,250.00
N24	649842CE9	BROOKLYN UNION GAS SERIES D SAVRS	A	AAA	\$	500,000.00	5,000.00
N24	80584TK84	C/P SCALDIS CAPITAL LLC 4.2	A1	A1+	\$	500,000.00	499,300.69
N24	32051GEN1	FHASI 2004-AR7 2A2 FIRST HORIZON ASSET SECURITIES	AAAmm	AAA	\$	850,000.00	494,322.30
N24	863592AH4	SASC 2006-RF3 1B1 STRUCTURED ASSET SECURITIES CO	AA	AA+	\$	832,000.00	492,701.56
N24	52522QBF8	LMT 2007-10 AX3 LEHMAN MORTGAGE TRUST	AAAmm	AAA	\$	3,324,112.00	486,635.87
N24	31392JYJ2	FNW 2003-W3 1-A4 FANNIE MAE	AAAmm	[NULL]	\$	500,000.00	485,971.03
N24	31392MH39	FSPC 2002-T42 A5 FSPC	AAAmm	[NULL]	\$	450,000.00	480,823.24
N24	12669B2W1	CWHL 2001-HYB1 1A1 COUNTRYWIDE HOME LOAN MORTGAGE	AAA	AAA	\$	680,000.00	478,996.67
N24	161546GJ9	CFAB 2003-5 1A4 CHASE FUNDING MTGE LN ASSETBK	AAA	AAA	\$	500,000.00	478,945.30
N24	52520QBX1	LMT 2006-7 B5 LEHMAN MORTGAGE TRUST	OTHmn	NR	\$	1,509,000.00	478,639.71
N24	52522QBL5	LMT 2007-10 2B2 LEHMAN MORTGAGE TRUST	Bmn	NR	\$	7,628,000.00	478,275.60
N24	86362NAK6	SARM 2007-8 M1 STRUCTURED ADJUSTABLE RATE MOR	AAmj	AA+	\$	8,304,000.00	475,819.20
N24	86361JBC3	SARM 2006-8 4-AX STRUCTURED ADJUSTABLE RATE MOR	AAAmm	AAA	\$	270,079,000.00	469,605.69
N24	86358RYX9	SASCO 2002-5A 3A STRUC ASST SEC CRP	AAA	AAA	\$	632,000.00	466,533.36
N24	86361AAE9	SASC 2006-RF2 B3 STRUCTURED ASSET SECURITIES CO	BBB	BBB	\$	711,000.00	465,156.67
N24	76110HT90	RALI 2005-QA2 NB2 RESIDENTIAL ACCREDIT LOANS INC	AAA	AAA	\$	640,000.00	464,981.02
N24	52525PAG6	LXS 2007-17H M4 LEHMAN XS TRUST	Amj	A+	\$	8,095,000.00	464,572.05
N24	86363LAG8	SARM 2007-4 M-5 STRUCTURED ADJUSTABLE RATE MOR	OTH	CC	\$	3,521,000.00	463,363.60
N24	52521RAA9	LMT 2007-5 AX1 LEHMAN MORTGAGE TRUST	AAA	AAA	\$	2,752,024.00	463,312.15
N24	61753VAB8	MSAC 2007-HE4 A2A MORGAN STANLEY ABS CAPITAL I	AAA	AAA	\$	525,000.00	462,000.00
N24	04012MAP4	ARSI 2006-M1 A2B ARGENT SECURITIES INC	AAAmm	AAA	\$	500,000.00	455,156.25
N24	52524GAT9	LXS 2007-7N M7 LEHMAN XS TRUST	OTH	BBB	\$	10,995,000.00	452,994.00

N24	52522HAM4	LXS 2006-8 3A4	LEHMAN XS TRUST	A	AAA	\$	1,503,000.00	450,900.00
N24	74923PAB9	RAMP 2007-RZ1 A2	RESIDENTIAL ASSET MORTGAGE PRO	AAA	AAA	\$	1,000,000.00	450,000.00
N24	863911AF0	SASC 2006-RF4 2AX	SASCO LLC	AAA	AAA	\$	2,494,103.00	448,938.54
N24	36185MBL5	GMACM 2005-AR6 3A1	GMAC MORTGAGE CORP LOAN TRUST	AAA	AAA	\$	620,000.00	448,068.58
N24	525229BD1	LXS 2006-10N 2A1	LEHMAN XS TRUST	AAA	AAA	\$	2,710,000.00	447,150.00
N24	22541SDT2	CSFB 2004-AR3 3A1	CS FIRST BOSTON MORTGAGE SECUR	AAA	AAA	\$	454,141.00	445,266.36
N24	32052MAB7	FHAMS 2006-AA6 1A2	FIRST HORIZON ALTERNATIVE MORT	Amj	A	\$	788,000.00	442,697.09
N24	31394A6Y7	FNW04-W12 1-A-1	FANNIE MAE	NR	[NULL]	\$	400,000.00	439,843.75
N24	52524TAH7	LXS 2007-8H M2	LEHMAN XS TRUST	OTH	BB	\$	21,913,000.00	439,793.91
N24	86358RDX2	SASCO 01-SB1-A5 CMO	SER 01-SB1STRUCTURED ASSET SECS CO	AAA	AAA	\$	535,000.00	438,995.09
N24	52520SAV2	LMT 2006-8 B6	LEHMAN MORTGAGE TRUST	OTHmj	CC	\$	2,130,000.00	433,625.40
N24	881561XJ8	TMTS 2005-14HE AF2	TERWIN MORTGAGE TRUST	AAA	AAA	\$	440,000.00	432,453.07
N24	36185NXR6	GMACM 2003-GH1 A5	GMAC MORTGAGE CORP LOAN TRUST	AAA	AAA	\$	500,000.00	432,009.00
N24	759950FZ6	RAMC 2005-4 A5	RENAISSANCE HOME EQUITY LOAN T	AAA	AAA	\$	500,000.00	430,000.00
N24	86358RP68	SASCO 2002-11A 2A-1	STRUC ASST SEC CRP	AAA	AAA	\$	565,000.00	429,955.07
N24	52524GAQ5	LXS 2007-7N M4	LEHMAN XS TRUST	BB	A+	\$	10,995,000.00	428,805.00
N24	52524PAR3	LXS 2007-6 M2	LEHMAN XS TRUST	OTHmj	NR	\$	26,045,000.00	427,138.00
N24	52524GAS1	LXS 2007-7N M6	LEHMAN XS TRUST	B-	BBB+	\$	10,995,000.00	423,307.50
N24	863592AV3	SASC 2006-RF3 2B2	STRUCTURED ASSET SECURITIES CO	A	A+	\$	868,000.00	421,561.56
N24	525237AX1	LXS 2007-10H II-M2	LEHMAN XS TRUST	B	BB-	\$	4,820,000.00	420,545.00
N24	52524GAR3	LXS 2007-7N M5	LEHMAN XS TRUST	B	A	\$	10,995,000.00	417,810.00
N24	94983KAC3	WFMB 2006-AR2 2A1	WELLS FARGO MORTGAGE BACKED SE	AAAmn	AAA	\$	600,000.00	417,396.78
N24	86359ADL4	SASCO 02-23 A7	STRUCTURED ASSET SEC CORP	AAA	AAA	\$	500,000.00	413,636.50
N24	362341RX9	GSR 2005-AR6 2A1	GSR MORTGAGE LOAN TRUST	AAAmn	AAA	\$	600,000.00	413,571.39
N24	45668WAP2	INDX 2007-FLX1 M6	INDYMAC INDEX MORTGAGE LOAN TR	BBB-	BBB-	\$	2,005,000.00	405,469.15
N24	52525FAJ2	LMT 2008-6 B2	LEHMAN MORTGAGE TRUST	Amn	NR	\$	2,792,000.00	404,840.00
N24	86362HAN3	SARM 2006-11 M7	STRUCTURED ADJUSTABLE RATE MOR	OTHmj	CC	\$	1,804,000.00	403,013.60
N24	02147BAJ4	CWALT 2007-7T2 A9	COUNTRYWIDE ALTERNATIVE LOAN T	AAAmj	AAA	\$	1,000,000.00	400,000.00
N24	39539LAV3	GPMF 2007-AR2 2M1	GREENPOINT MORTGAGE FUNDING TR	AA	AA+	\$	3,000,000.00	399,180.00
N24	76113XAL5	RAST06-A12 B4	RESIDENTIAL ASSET SECURITIZATI	OTHmj	CC	\$	2,806,000.00	396,375.56
N24	52524PAV4	LXS 2007-6 II-M3	LEHMAN XS TRUST	B-	A	\$	7,641,000.00	392,747.40
N24	52524HAP5	LXS 2007-4N M2	LEHMAN XS TRUST	BB	AA	\$	10,000,000.00	392,190.00
N24	52525PAF8	LXS 2007-17H M3	LEHMAN XS TRUST	Amj	AA-	\$	6,687,000.00	391,657.59
N24	05523QAA7	BAFCN 2007-1 N1	BANC OF AMERICA FUNDING CORP N	BBB-mn	NR	\$	7,790,000.00	389,500.00
N24	02147JAQ1	CWALT 2006-46 B1	CWALT	OTHmn	[NULL]	\$	2,850,000.00	384,750.00
N24	525237BB8	LXS 2007-10H II-M6	LEHMAN XS TRUST	OTHmj	CCC	\$	4,591,000.00	382,568.03
N24	52522XAM9	LMT 2007-9 AP	LEHMAN MORTGAGE TRUST	AAAmn	AAA	\$	1,154,886.00	381,056.95
N24	55271SAC8	MANM 2006-6	MASTR ALTERNATIVE NIM	OTHmj	CCC	\$	18,750,000.00	375,000.00
N24	12545CBD1	CWHL07-10 B1	COUNTRYWIDE HOME LOANS INC	BBmn	NR	\$	3,900,000.00	372,762.00
N24	52524PBM3	LXS 2007-6 II-M4	LEHMAN XS TRUST	B-	BBB	\$	7,641,000.00	365,239.80
N24	125438AA9	CWHL 2007-HYB2 1A	COUNTRYWIDE HOME LOAN MORTGAGE	BBB-	A	\$	511,000.00	364,526.29
N24	86359AMW0	SASCO 2003-6A 4-A1	STRUC ASST SEC CORP	AAA	AAA	\$	510,000.00	363,599.09
N24	52525PAH4	LXS 2007-17H M5	LEHMAN XS TRUST	Amj	A	\$	6,687,000.00	362,368.53
N24	86358RUH8	SASCO 02-1A 4A	STRUC ASST SEC CRP	AAA	AAA	\$	500,000.00	361,698.67
N24	17311QAL4	CGCMT 2007-C6 J	CITIGROUP COMMERCIAL MORTGAGE	BBBmn	BBB	\$	1,500,000.00	360,791.52
N24	86359BTJ0	SARM 2004-6 5A4	STRUCTURED ADJUSTABLE RATE MOR	AAA	AAA	\$	604,000.00	357,765.52
N24	94979TAA4	WFMB 2004-H A1	WELLS FARGO MORTGAGE BACKED SE	AAA	AAA	\$	525,000.00	357,575.91

N24	52524HAT7	LXS 2007-4N M6	LEHMAN XS TRUST	B-	A-	\$	10,822,000.00	348,338.54
N24	86358DAM0	SARM 2008-1 B2	STRUCTURED ADJUSTABLE RATE MOR	Amj	A	\$	2,477,000.00	346,780.00
N24	52525BAL6	LXS 2007-16N M3I	LEHMAN XS TRUST	A	AA-	\$	4,641,000.00	342,542.93
N24	52524HAS9	LXS 2007-4N M5	LEHMAN XS TRUST	B-	A	\$	10,822,000.00	341,574.79
N24	05949AHA1	BOAMS 2004-E 2A6	BANC OF AMERICA MORTGAGE SECUR	AAAm	AAA	\$	575,000.00	339,487.32
N24	76111XG72	RFMSI 2006-SA1 1A1	RESIDENTIAL FUNDING MORTGAGE S	AAA	AAA	\$	465,000.00	338,798.52
N24	52524HAU4	LXS 2007-4N M7	LEHMAN XS TRUST	B-	BBB+	\$	10,822,000.00	338,187.50
N24	52522QBH4	LMT 2007-10 1B2	LEHMAN MORTGAGE TRUST	Amn	NR	\$	1,888,000.00	335,025.60
N24	86363GAP9	SARM 2007-3 4-AX	STRUCTURED ADJUSTABLE RATE MOR	AAAm	AAA	\$	53,418,000.00	334,906.93
N24	45660NQ24	INDX04-AR4 1A	INDYMAC INDEX MORTGAGE LOAN TR	AAA	AAA	\$	465,000.00	334,210.55
N24	52522XAQ0	LMT 2007-9 B2	LEHMAN MORTGAGE TRUST	Amj	A	\$	1,562,000.00	332,830.96
N24	021467AG0	CWALT 06-15CB B2	COUNTRYWIDE ALTERNATIVE LOAN T	OTHmn	NR	\$	2,976,000.00	331,407.36
N24	23245GAA9	CWALT 2006-OC9 A1	CWALT	A	AAA	\$	400,000.00	331,132.44
N24	749580AR7	RFMSI 2007-S5 M2	RESIDENTIAL FUNDING MORTGAGE S	BBmn	NR	\$	3,149,000.00	330,645.00
N24	52520RAQ5	LMT 2006-4 1B2	LEHMAN MORTGAGE TRUST	OTHmn	NR	\$	1,991,000.00	328,515.00
N24	86364YAN4	SARM 2007-11 M3	STRUCTURED ADJUSTABLE RATE MOR	Amj	AA-	\$	1,641,000.00	326,887.20
N24	75114TAK7	RALI 2006-QS5 AP	RESIDENTIAL ACCREDIT LOANS INC	AAA	AAA	\$	787,795.00	325,051.33
N24	76113WAG8	RAST 2007-A3 AP	RESIDENTIAL ASSET SECURITIZATI	AAAmj	AAA	\$	819,861.00	324,273.12
N24	86358DAN8	SARM 2008-1 B3	STRUCTURED ADJUSTABLE RATE MOR	BBBmj	BBB	\$	1,704,000.00	323,760.00
N24	86361AAF6	SASC 2006-RF2 B4	STRUCTURED ASSET SECURITIES CO	BB	BB	\$	553,000.00	323,547.42
N24	86364CAQ5	SARM07-6 B1-II	STRUCTURED ADJUSTABLE RATE MOR	BBmj	BB	\$	6,773,000.00	313,589.90
N24	52521NAP5	LMT 2007-6 B1	LEHMAN MORTGAGE TRUST	BBmj	BB	\$	6,934,000.00	313,416.80
N24	52521NAM2	LMT 2007-6 AP	LEHMAN MORTGAGE TRUST	AAAmj	AAA	\$	934,444.00	311,820.23
N24	17025TBU4	CWHL 2007-15 B2	COUNTRYWIDE HOME LOANS INC	OTHmn	NR	\$	4,151,700.00	311,377.50
N24	32052MAK7	FHAMS 2006-AA6 3AIO	FIRST HORIZON ALTERNATIVE MORT	AAAm	AAA	\$	15,484,000.00	308,727.09
N24	525248BD1	LXS 2007-5H II-M2	LEHMAN XS TRUST	OTHmn	NR	\$	10,063,000.00	307,525.28
N24	88157VAD9	TMTS 2007-6ALT M1	TERWIN MORTGAGE TRUST	OTH	B	\$	5,115,000.00	306,900.00
N24	52521LBL7	LMT 2007-4 B2	LEHMAN MORTGAGE TRUST	Bmj	B	\$	7,636,000.00	303,912.80
N24	12669FJD6	CWHL 2003-60 2A1	COUNTRYWIDE HOME LOANS	AAA	AAA	\$	425,000.00	303,077.69
N24	921796ME5	VMF 2002-B A4	VANDERBILT MORTGAGE FINANCE	AAA	AAA	\$	305,000.00	301,967.36
N24	684273BH7	ORANGE COUNTY TRANSPORTATION AUTH 1ST -SAVRS		AA	AA+	\$	300,000.00	3,000.00
N24	75728MBQ6	REDDING CALIF ELEC SYS REV COPSAVRS N/A 09/22/2008	P/C 07/27/20(A	AA	AA	\$	300,000.00	3,000.00
N24	86363LAH6	SARM 2007-4 M-6	STRUCTURED ADJUSTABLE RATE MOR	OTH	CC	\$	2,708,000.00	298,421.60
N24	52523KBE3	LXS 2006-17 WF-M4	LEHMAN XS TRUST	OTH	BBB	\$	3,107,000.00	297,029.20
N24	52525BAQ5	LXS 2007-16N M7I	LEHMAN XS TRUST	B	BBB	\$	5,906,000.00	296,481.20
N24	863576AN4	SASC05-5 4-AX	STRUCTURED ASSET SECURITIES CO	AAAm	AAA	\$	2,361,042.00	293,667.34
N24	525249AG3	LXS 2007-11 M1	LEHMAN XS TRUST	OTH	B+	\$	12,268,000.00	293,205.20
N24	86362HAQ6	SARM 2006-11 B2II	STRUCTURED ADJUSTABLE RATE MOR	OTHmm	CCC	\$	2,372,000.00	291,210.44
N24	649845FR0	NYS ENERGY RESEARCH & DEV AUTH1985 A - 35 DAY AUCTION		A	AA	\$	290,000.00	2,900.00
N24	57163RJV6	C/P MARRIOTT INTL INC 4.2		A2	A2	\$	289,000.00	288,763.18
N24	86360BAQ1	SARM 2006-4 7A4	STRUCTURED ADJUSTABLE RATE MOR	AAmm	AAA	\$	870,000.00	288,448.17
N24	22541SDW5	CSFB 2004-AR3 5A1	CS FIRST BOSTON MORTGAGE SECUR	AAA	AAA	\$	400,000.00	288,192.36
N24	86359XAF0	SASC 2006-AM1 M1	STRUCTURED ASSET SECURITIES CO	A	AA+	\$	814,000.00	284,900.00
N24	52525LAG5	LXS 2007-14H M3	LEHMAN XS TRUST	OTH	AA	\$	9,946,000.00	278,985.30
N24	86358REF0	SASCO 01-SB1-B5 CMO SER 01-SB1	STRUCTURED ASSET SECS CO	Bmj	[NULL]	\$	1,611,500.00	275,764.88
N24	52525AAG9	LXS 2007-20N M3	LEHMAN XS TRUST	Amj	AA-	\$	3,210,000.00	269,672.10
N24	525237AH6	LXS 2007-10H I-M2	LEHMAN XS TRUST	OTH	BB-	\$	13,039,000.00	267,821.06

N24	201730AJ7	CMAT 99-C1 X CMO SERIES 99-C1 COMMERCIAL MTGE ASSET TRUST	AAA	AAA	\$	9,250,000.00	267,626.11
N24	52520NCD1	LMT 2006-6 1B4 LEHMAN MORTGAGE TRUST	OTHmn	NR	\$	1,974,000.00	266,490.00
N24	86364JAG2	SARM 2007-9 M1 STRUCTURED ADJUSTABLE RATE MOR	AAmj	AA+	\$	4,963,000.00	266,016.80
N24	52525PAK7	LXS 2007-17H M7 LEHMAN XS TRUST	BBB+mj	BBB+	\$	5,631,000.00	265,501.65
N24	25085ALC4	C/P DETROIT EDISON COMPANY	A2	A2	\$	265,000.00	263,787.63
N24	52521NAF7	LMT 2007-6 1A6 LEHMAN MORTGAGE TRUST	AAAmj	AAA	\$	456,000.00	263,352.80
N24	13033KW54	CALIFORNIA HSG FIN AGY MULTI HSG BDS III SER C 7 DAY AUCTN N/A 09/24	AAA	AAA	\$	260,000.00	260,012.75
N24	805564LU3	SAST 2002-2 AF5 SAXON ASSET SECURITIES TRUST	AAA	AAA	\$	310,000.00	258,044.00
N24	86364PAG8	SARM 2007-10 M1 STRUCTURED ADJUSTABLE RATE MOR	AAmj	AA+	\$	5,153,000.00	253,012.30
N24	649842BM2	BROOKLYN UNION GAS A1 SAVRS	A	AA	\$	250,000.00	2,500.00
N24	864763MC8	NY INSTITUTE OF TECHNOLOGY	A	AA	\$	250,000.00	2,500.00
N24	393505RH7	GT 96-10 A6 ASSETBK HOME EQTY GREENTREE FINANCIAL MTGE HSG	AAAmm	AAA	\$	250,000.00	250,000.00
N24	18885JK17	C/P CLIPPER RECEIVABLES CO LLC	A1	A1	\$	250,000.00	249,783.33
N24	525221GJ0	LEH XS 05-10 2M3 LEHMAN XS TRUST MORTGAGE PASS	B-	BB	\$	3,318,000.00	248,850.00
N24	39539LAY7	GPMF 2007-AR2 2M4 GREENPOINT MORTGAGE FUNDING TR	A	A+	\$	4,082,000.00	248,785.65
N24	52522CAK9	LXS 06-14N M-1-I LEHMAN XS TRUST	A	AA+	\$	3,850,000.00	246,785.00
N24	32027EAE1	FFML 2006-FF5 2A3 FIRST FRANKLIN MORTGAGE LOAN A	AAA	AAA	\$	375,000.00	243,750.00
N24	761118AJ7	RALI 2005-QS7 AP RESIDENTIAL ACCREDIT LOANS INC	AAAmm	NR	\$	548,115.00	242,759.94
N24	31392JYQ6	FNW 2003-W3 2A5 FANNIE MAE	AAAmm	[NULL]	\$	245,000.00	242,299.25
N24	52525BBA9	LXS 2007-16N M8II LEHMAN XS TRUST	B-	BBB-	\$	6,363,000.00	241,157.70
N24	52521YAL0	LMT 2007-8 3A1 LEHMAN MORTGAGE TRUST	AAAmm	AAA	\$	250,000.00	239,748.90
N24	52524PAS1	LXS 2007-6 M3 LEHMAN XS TRUST	OTHmj	NR	\$	15,009,000.00	238,643.10
N24	525237AY9	LXS 2007-10H II-M3 LEHMAN XS TRUST	B-	B+	\$	2,869,000.00	237,754.03
N24	52524HAV2	LXS 2007-4N M8 LEHMAN XS TRUST	OTH	BB	\$	7,822,000.00	235,880.23
N24	863576AS3	SASC 2005-5 PAX STRUCTURED ASSET SECURITIES CO	AAAmm	AAA	\$	1,329,868.00	230,942.79
N24	31393XGT8	FNW 2004-W2 4A FANNIE MAE	NR	[NULL]	\$	235,000.00	228,406.38
N24	52524TAJ3	LXS 2007-8H M3 LEHMAN XS TRUST	OTH	BB-	\$	12,361,000.00	227,442.40
N24	863592AM3	SASC 2006-RF3 1B5 STRUCTURED ASSET SECURITIES CO	B	B	\$	478,000.00	225,687.40
N24	52520SAS9	LMT 2006-8 B4 LEHMAN MORTGAGE TRUST	OTHmj	CC	\$	1,065,000.00	225,662.85
N24	12669FL68	CWHL 2004-15 5A COUNTRYWIDE HOME LOAN MORTGAGE	AAA	AAA	\$	400,000.00	224,960.00
N24	525248AL4	LXS 2007-5H IM2 LEHMAN XS TRUST	BBmn	[NULL]	\$	6,900,000.00	222,249.00
N24	39539KAT0	GPMF 2007-AR1 M1-II GREENPOINT MORTGAGE FUNDING TR	AA	AA+	\$	2,000,000.00	222,080.00
N24	52524HAN0	LXS 2007-4N M1 LEHMAN XS TRUST	BBB+	AA+	\$	3,000,000.00	220,782.00
N24	86359DKM8	LEH XS 05-1 2A2 LEHMAN XS TRUST MORTGAGE PASS	AAA	AAA	\$	450,000.00	220,659.12
N24	52520MGS6	LMT 2006-2 AX LEHMAN MORTGAGE TRUST	AAA	AAA	\$	1,839,193.00	219,114.10
N24	89380EJQ6	C/P TRANSOCEAN INC	A2	A2	\$	219,000.00	218,904.19
N24	52524YAR4	LXS 07-12N 1-M4 LEHMAN XS TRUST	B	A+	\$	5,430,000.00	218,829.00
N24	12668RAK4	CWALT 2006-OA19 M2 CWALT	B-	BB	\$	8,499,000.00	217,574.40
N24	86359B7Q8	SASC05-7XS 1A1C STRUCTURED ASSET SECURITIES CO	AAA	AAA	\$	250,000.00	216,575.58
N24	863579RP5	SARM 2005-11 1A1 STRUCTURED ADJUSTABLE RATE MOR	AAA	AAA	\$	300,000.00	214,894.64
N24	05949AGR5	BOAMS 2004-E 1A1 BANC OF AMERICA MORTGAGE SECUR	AAAmm	AAA	\$	300,000.00	213,013.94
N24	86359AT78	SASCO 2003-26A 5A STRUC ASST SEC CRP	AAA	AAA	\$	301,000.00	210,659.08
N24	31393EGH7	FNW 2003-W14 1A8 FANNIE MAE	AAAmm	[NULL]	\$	198,305.00	210,397.61
N24	761118BD9	RALI 2005-QS9 AP RESIDENTIAL ACCREDIT LOANS INC	AAAmm	NR	\$	478,464.00	210,176.16
N24	52524YAQ6	LXS 07-12N 1-M3 LEHMAN XS TRUST	B	AA-	\$	5,068,000.00	209,308.40
N24	52521YAW6	LMT 2007-8 1B2 LEHMAN MORTGAGE TRUST	Amj	A	\$	2,452,000.00	208,665.20
N24	52525BAN2	LXS 2007-16N M5I LEHMAN XS TRUST	A	A	\$	3,797,000.00	205,987.25



N24	86359B2J9	SASC 2005-2XS 2A2	STRUCTURED ASSET SECURITIES CO	AAA	AAA	\$	280,000.00	205,259.02
N24	52520RAR3	LMT 2006-4 1B3	LEHMAN MORTGAGE TRUST	OTHmn	NR	\$	1,517,000.00	204,795.00
N24	52522XAR8	LMT 2007-9 B3	LEHMAN MORTGAGE TRUST	BBBmj	BBB	\$	1,250,000.00	203,587.50
N24	86361QAC8	SARM 2006-10 1AX	STRUCTURED ADJUSTABLE RATE MOR	AAAmn	AAA	\$	86,098,000.00	202,576.46
N24	52519BAA8	LMT 2007-7 AX1	LEHMAN MORTGAGE TRUST	AAAmn	AAA	\$	1,068,428.00	201,952.80
N24	86364DAZ3	SARM 2007-7 M4	STRUCTURED ADJUSTABLE RATE MOR	AAmj	AA	\$	4,493,000.00	200,837.10
N24	939344AH0	WMALT 2006-4 LB2	WASHINGTON MUTUAL ALTERNATIVE	OTHmj	CCC	\$	1,558,800.00	200,804.62
N24	649845EY6	CENTRAL HUDSON G&E SERIES D		A	AA	\$	200,000.00	2,000.00
N24	86362HAR4	SARM 2006-11 B3II	STRUCTURED ADJUSTABLE RATE MOR	OTHmn	NR	\$	1,368,000.00	198,455.76
N24	02660TJG9	AHM 2006-1 2A3	AMERICAN HOME MORTGAGE INVESTM	AAAmn	AAA	\$	400,000.00	198,000.00
N24	86363XAN7	SARM 2007-5 M-3	STRUCTURED ADJUSTABLE RATE MOR	OTHmj	CCC	\$	5,513,000.00	197,365.40
N24	52524PBQ4	LXS 2007-6 II-M7	LEHMAN XS TRUST	OTH	B	\$	4,967,000.00	197,189.90
N24	52525LAH3	LXS 2007-14H M4	LEHMAN XS TRUST	OTH	AA	\$	6,781,000.00	196,852.43
N24	31771CS89	FINANCING CORP FICO		NR	[NULL]	\$	275,000.00	196,335.77
N24	88157VAE7	TMTS 2007-6ALT M2	TERWIN MORTGAGE TRUST	OTH	CCC	\$	3,877,000.00	193,850.00
N24	87804AAQ5	TBW 2006-3 B7	TBW MORTGAGE BACKED PASS THROU	OTHmj	CC	\$	3,926,000.00	193,276.98
N24	52525BAP7	LXS 2007-16N M6I	LEHMAN XS TRUST	BBB+	A-	\$	3,797,000.00	193,252.11
N24	367910AU0	GEWMC 2005-2 A2C	GE-WMC MORTGAGE SECURITIES LLC	AAA	AAA	\$	250,000.00	190,000.00
N24	52525AAH7	LXS 2007-20N M4	LEHMAN XS TRUST	Amj	A+	\$	2,751,000.00	187,865.79
N24	86364YAY0	SARM 2007-11 B52	STRUCTURED ADJUSTABLE RATE MOR	Bmj	B	\$	1,476,000.00	186,699.24
N24	2177M8AF9	CORAL CP TRUST		A1	A1+	\$	186,277.00	186,277.00
N24	86363WAG4	SASC 2007-BC3 2A3	STRUCTURED ASSET SECURITIES CO	AAA	AAA	\$	330,000.00	184,800.00
N24	39539MAJ8	GPMF 2007-AR3 M6	GREENPOINT MORTGAGE FUNDING TR	B	BBB-	\$	2,997,000.00	183,704.11
N24	52524LAR2	LXS 2007-2N M8	LEHMAN XS TRUST	OTH	BBB+	\$	6,712,000.00	183,532.93
N24	52525PAL5	LXS 2007-17H M8	LEHMAN XS TRUST	BBBmj	BBB	\$	4,218,000.00	180,952.20
N24	59023NAL2	MLMI 2006-AF2 BV1	MERRILL LYNCH MORTGAGE INVESTO	B	B	\$	1,851,000.00	180,287.40
N24	949781AA6	WFMBS 2005-AR1 1A1	WELLS FARGO MORTGAGE BACKED SE	AAA	AAA	\$	260,000.00	177,072.59
N24	39539LAZ4	GPMF 2007-AR2 2M5	GREENPOINT MORTGAGE FUNDING TR	BBB	A	\$	3,519,000.00	176,604.53
N24	52524LAQ4	LXS 2007-2N M7	LEHMAN XS TRUST	B-	BBB+	\$	6,712,000.00	176,190.00
N24	31393UAN3	FNW 2003-W17 PT-1	FANNIE MAE	AAAmn	[NULL]	\$	170,000.00	175,724.22
N24	544712VD1	LOS ANGELES CNTY CALIF MET	TRANSN SLS TAX P/C 7/1/08@100 RFDG C-A	A	AA	\$	175,000.00	1,750.00
N24	94981DAL1	WFMBS 2004-E A11	WELLS FARGO MORTGAGE BACKED SE	AAA	AAA	\$	34,991,000.00	174,242.11
N24	525245AX4	LXS 2007-3 1-M1	LEHMAN XS TRUST	A	AA+	\$	5,103,000.00	171,460.80
N24	52525FAM5	LMT 2008-6 B4	LEHMAN MORTGAGE TRUST	BBmn	NR	\$	2,278,000.00	170,850.00
N24	52523KBG8	LXS 2006-17 WF-M6	LEHMAN XS TRUST	OTH	B	\$	2,244,000.00	170,095.20
N24	52525LAK6	LXS 2007-14H M6	LEHMAN XS TRUST	OTH	A+	\$	6,781,000.00	169,999.67
N24	525237AJ2	LXS 2007-10H I-M3	LEHMAN XS TRUST	OTH	B+	\$	8,053,000.00	169,113.00
N24	76113WAL7	RAST 2007-A3 B2	RESIDENTIAL ASSET SECURITIZATI	OTHmn	NR	\$	4,207,000.00	168,280.00
N24	52524HAR1	LXS 2007-4N M4	LEHMAN XS TRUST	B	A+	\$	5,000,000.00	167,970.00
N24	525237AL7	LXS 2007-10H I-M5	LEHMAN XS TRUST	OTH	B-	\$	7,670,000.00	166,439.00
N24	52525LAL4	LXS 2007-14H M7	LEHMAN XS TRUST	OTH	A	\$	7,685,000.00	165,304.35
N24	86359DJJ7	SASC 2005-14 B6	STRUCTURED ASSET SECURITIES CO	OTHmj	CCC	\$	1,942,000.00	165,050.58
N24	86360DAA2	SASCO 2006-11 A1	STRUCTURED ASSET SECURITIES CO	AAAmj	AAA	\$	200,000.00	163,908.42
N24	52524TAN4	LXS 2007-8H M7	LEHMAN XS TRUST	OTH	CCC	\$	8,428,000.00	163,418.92
N24	863592AN1	SASC 2006-RF3 1B6	STRUCTURED ASSET SECURITIES CO	NR	NR	\$	821,859.00	162,801.54
N24	86361AAG4	SASC 2006-RF2 B5	STRUCTURED ASSET SECURITIES CO	B	B	\$	395,000.00	162,468.35
N24	87804AAJ1	TBW 2006-3 AP	TBW MORTGAGE BACKED PASS THROU	AA	AAA	\$	390,873.00	162,149.26

N24	86362NAN0	SARM 2007-8 M4	STRUCTURED ADJUSTABLE RATE MOR	Amj	A	\$	4,152,000.00	160,267.20
N24	52520SAR1	LMT 2006-8 B3	LEHMAN MORTGAGE TRUST	OTHmj	CCC	\$	3,194,000.00	160,147.16
N24	52519LAG3	LMT 2008-1 A2F	LEHMAN MORTGAGE TRUST	AAAAmj	AAA	\$	15,974,042.00	1,597,404.20
N24	86362QAJ2	SASCO 2007-GEL1 M6	STRUCTURED ASSET SECURITIES CO	BBB+	BBB+	\$	2,632,000.00	157,920.00
N24	12545CBE9	CWHL07-10 B2	COUNTRYWIDE HOME LOANS INC	OTHmn	NR	\$	2,275,000.00	157,657.50
N24	86360BBF4	SARM 2006-4 B72	STRUCTURED ADJUSTABLE RATE MOR	OTHmm	CC	\$	3,157,000.00	156,902.90
N24	525237AN3	LXS 2007-10H I-M7	LEHMAN XS TRUST	OTH	CC	\$	6,519,000.00	156,456.00
N24	52525FAF0	LMT 2008-6 2AIO	LEHMAN MORTGAGE TRUST	AAAmn	AAA	\$	41,099,000.00	154,121.25
N24	525237BA0	LXS 2007-10H II-M5	LEHMAN XS TRUST	B-mj	B-	\$	1,951,000.00	152,158.49
N24	45254TTN4	IMSA 2006-1 2A1	IMPAC SECURED ASSETS CMN OWNER	AAA	AAA	\$	1,310,000.00	151,702.22
N24	52524PBP6	LXS 2007-6 II-M6	LEHMAN XS TRUST	OTH	B+	\$	3,820,000.00	151,654.00
N24	52521YBA3	LMT 2007-8 2B2	LEHMAN MORTGAGE TRUST	Amj	A	\$	3,313,000.00	151,072.80
N24	02147BBN4	CWALT07-T2 B1	CWALT	OTHmj	CCC	\$	4,080,485.00	150,569.90
N24	45660NT96	INDX 2004-AR7 A2	INDYMAC INDEX MORTGAGE LOAN TR	AAA	AAA	\$	210,000.00	150,280.46
N24	76113WAK9	RAST 2007-A3 BIO1	RESIDENTIAL ASSET SECURITIZATI	Bmn	NR	\$	9,511,000.00	150,262.21
N24	649713CF9	NY CITY TRANSIT AUTHORITY	7 DAY AUCTION	A	AA	\$	150,000.00	1,500.00
N24	649713CH5	NEW YORK N Y CITY TRAN ATH	MTA & TBTA CTFS PRTN SUBSR A-3PAYS VA		AA	\$	150,000.00	1,500.00
N24	86364PAH6	SARM 2007-10 M-2	STRUCTURED ADJUSTABLE RATE MOR	AAmj	AA	\$	3,607,000.00	149,329.80
N24	86359DSV0	SASC05-17 PAX	STRUCTURED ASSET SECURITIES CO	AAA	AAA	\$	819,156.00	149,169.89
N24	52521RAB7	LMT 2007-5 PO1	LEHMAN MORTGAGE TRUST	AAA	AAA	\$	411,000.00	149,143.68
N24	52525DAP3	LXS 2007-18N M5	LEHMAN XS TRUST	Amm	A	\$	2,723,000.00	148,866.41
N24	52523KBL7	LXS 2006-17 WF-M7	LEHMAN XS TRUST	OTH	CCC	\$	2,071,000.00	148,697.80
N24	525237AK9	LXS 2007-10H I-M4	LEHMAN XS TRUST	OTH	B	\$	7,286,000.00	147,905.80
N24	07401MAH4	BSMF 2007-AR1 2A4	BEAR STEARNS MORTGAGE FUNDING	B	AAA	\$	1,272,921.00	147,408.35
N24	36185N3T5	GMACM 2004-AR2 3A	GMAC MORTGAGE CORP LOAN TRUST	AAA	AAA	\$	200,000.00	144,288.49
N24	25150VAP1	DBALT 2007-AR3 2A7	DEUTSCHE ALT-A SECURITIES INC	B	AAA	\$	1,245,805.00	144,268.23
N24	32051GXT7	FHASI 2005-AR5 3A1	FIRST HORIZON ASSET SECURITIES	AAAmn	AAA	\$	205,000.00	144,051.71
N24	07384M5Y4	BSARM 2004-10 12A5	BEAR STEARNS ADJUSTABLE RATE M	AAA	AAA	\$	200,000.00	143,125.02
N24	525237AM5	LXS 2007-10H I-M6	LEHMAN XS TRUST	OTH	CCC	\$	6,136,000.00	141,557.52
N24	94986CAF1	WFMBS 2007-AR4 B3	WELLS FARGO MORTGAGE BACKED SE	OTHmn	NR	\$	1,687,000.00	134,960.00
N24	12669EF27	CWHL 2003-49 A5	COUNTRYWIDE HOME LOAN	AAA	AAA	\$	200,000.00	134,812.38
N24	86361PBD7	SARM 2006-9 B8-II	STRUCTURED ADJUSTABLE RATE MOR	OTHmn	NR	\$	1,673,000.00	134,074.22
N24	39539KAV5	GPMF 2007-AR1 M3-II	GREENPOINT MORTGAGE FUNDING TR	BBB+	AA-	\$	3,275,000.00	133,705.15
N24	749577AU6	RFMSI 2006-S9 M3	RESIDENTIAL FUNDING MORTGAGE S	OTHmn	NR	\$	1,769,300.00	132,697.50
N24	86360XAK6	SASC 2006-GEL3 M7	STRUCTURED ASSET SECURITIES CO	OTHmm	NR	\$	3,766,000.00	131,810.00
N24	52524PBF8	LXS 2007-6 M4	LEHMAN XS TRUST	OTHmj	NR	\$	8,828,000.00	130,654.40
N24	761119BK1	RAST 2006-A8 B7	RESIDENTIAL ASSET SECURITIZATI	OTH	CC	\$	1,924,000.00	130,235.56
N24	52524YBE2	LXS 07-12N 2-M8	LEHMAN XS TRUST	OTH	B+	\$	3,882,000.00	129,658.80
N24	52524TAK0	LXS 2007-8H M4	LEHMAN XS TRUST	OTH	B	\$	12,923,000.00	129,230.00
N24	52521DAU6	LMT 2007-2 B2	LEHMAN MORTGAGE TRUST	OTHmn	NR	\$	3,159,000.00	128,887.20
N24	45660N3R4	INDX 2004-AR9 4A	INDYMAC INDEX MORTGAGE LOAN TR	AAA	AAA	\$	179,000.00	128,695.30
N24	87804AAx0	TBW 2006-3 B5	TBW MORTGAGE BACKED PASS THROU	OTHmj	CC	\$	1,308,000.00	128,157.84
N24	87804AAK8	TBW 2006-3 AX	TBW MORTGAGE BACKED PASS THROU	AA	AAA	\$	5,268,039.00	127,639.08
N24	94986CAG9	WFMBS 2007-AR4 B4	WELLS FARGO MORTGAGE BACKED SE	OTHmn	NR	\$	2,531,000.00	126,550.00
N24	94981UAF6	WFMBS 2005-AR2 2A2	WELLS FARGO MORTGAGE BACKED SE	AAAmn	[NULL]	\$	186,000.00	126,488.16
N24	86359WAF2	SASC 2006-S3 M4	STRUCTURED ASSET SECURITIES CO	OTH	D	\$	10,776,000.00	126,281.25
N24	52525FAP8	LMT 2008-6 B6	LEHMAN MORTGAGE TRUST	NR	NR	\$	2,792,430.00	125,659.35

N24	39539LBC4	GPMF 2007-AR2 2M8	GREENPOINT MORTGAGE FUNDING TR	Bmj	NR	\$	2,956,000.00	124,116.53
N24	36959HK14	C/P G.E. CAPITAL CORP		OTH	A-1+	\$	124,000.00	1,238.59
N24	86362QAL7	SASCO 2007-GEL1 M8	STRUCTURED ASSET SECURITIES CO	BB	BBB-	\$	4,061,000.00	121,830.00
N24	525237BC6	LXS 2007-10H II-M7	LEHMAN XS TRUST	OTHmj	CCC	\$	1,492,000.00	119,703.16
N24	39539KAW3	GPMF 2007-AR1 M4-II	GREENPOINT MORTGAGE FUNDING TR	BBB-	A+	\$	3,275,000.00	119,527.68
N24	525245BA3	LXS 2007-3 1-M4	LEHMAN XS TRUST	OTH	CCC	\$	2,126,000.00	118,843.40
N24	02147JAS7	CWALT 2006-46 B3	CWALT	OTHmn	[NULL]	\$	1,500,000.00	114,570.00
N24	863592AS0	SASC 2006-RF3 3AX	STRUCTURED ASSET SECURITIES CO	AAA	AAA	\$	692,911.00	113,369.21
N24	52520RAL6	LMT06-4 AP2	LEHMAN MORTGAGE TRUST	AAmm	AAA	\$	172,210.00	112,204.89
N24	86362NAM2	SARM 2007-8 M-3	STRUCTURED ADJUSTABLE RATE MOR	AAmj	AA	\$	2,642,000.00	111,492.40
N24	86362HAT0	SARM 2006-11 B4II	STRUCTURED ADJUSTABLE RATE MOR	OTHmn	NR	\$	912,000.00	111,191.04
N24	86364JAH0	SARM 2007-9 M2	STRUCTURED ADJUSTABLE RATE MOR	AAmj	AA+	\$	2,481,000.00	111,148.80
N24	86359BAY7	SASCO 2003-36XS M3	STRUCTURED ASSET SEC CORP	OTHmj	CC	\$	4,360,000.00	110,046.40
N24	02660TEN9	AHM 05-2 2A1	AMERICAN HOME MORTGAGE INVESTM	AAA	AAA	\$	145,000.00	110,024.86
N24	7528A2K30	C/P RANGER FUNDING CORP 4.2		A1mj	A1+	\$	109,000.00	108,889.79
N24	86362NAU4	SARM 2007-8 2B3	STRUCTURED ADJUSTABLE RATE MOR	Bmn	NR	\$	1,447,000.00	108,525.00
N24	36959RLU7	C/P GENERAL ELECTRIC CAPITAL SERVICES		A1	A1+	\$	109,000.00	108,455.30
N24	86361JBM1	SARM 2006-8 B5II	STRUCTURED ADJUSTABLE RATE MOR	OTHmn	NR	\$	1,187,000.00	108,337.49
N24	52523KBM5	LXS 2006-17 WF-M8	LEHMAN XS TRUST	OTH	CCC	\$	1,726,000.00	108,220.20
N24	863592AF8	SASC 2006-RF3 1AX	STRUCTURED ASSET SECURITIES CO	AAA	AAA	\$	675,525.00	108,084.00
N24	93936FAS9	WMALT 2007-OC1 A5	WASHINGTON MUTUAL ALTERNATIVE	OTH	B	\$	10,741,000.00	1,074,100.00
N24	86360BAT5	SARM 2006-4 B31	STRUCTURED ADJUSTABLE RATE MOR	OTHmn	NR	\$	4,593,000.00	106,511.67
N24	525221AM9	LEH XS 05-3 2M1	LEHMAN XS TRUST MORTGAGE PASS	B	A	\$	880,000.00	105,600.00
N24	52524YAT0	LXS 07-12N 1-M6	LEHMAN XS TRUST	B-	BBB+	\$	3,620,000.00	105,342.00
N24	52524PBJ0	LXS 2007-6 M7	LEHMAN XS TRUST	OTHmj	NR	\$	6,622,000.00	105,289.80
N24	32052MAC5	FHAMS 2006-AA6 1AIO	FIRST HORIZON ALTERNATIVE MORT	AAAmn	AAA	\$	11,732,000.00	104,816.63
N24	39539KAY9	GPMF 2007-AR1 M6-II	GREENPOINT MORTGAGE FUNDING TR	B	A-	\$	3,275,000.00	104,757.43
N24	86362UAP9	SARM 2007-2 B1II	STRUCTURED ADJUSTABLE RATE MOR	BBmn	NR	\$	2,313,000.00	104,085.00
N24	52524YAZ6	LXS 07-12N 2-M3	LEHMAN XS TRUST	B	AA-	\$	1,941,000.00	104,037.60
N24	36242DBJ1	GSR	GSR MORTGAGE LOAN TRUST	AAAmn	[NULL]	\$	145,000.00	103,622.79
N24	52522UAW3	LMT 2008-2 B3	LEHMAN MORTGAGE TRUST	BBBmj	BBB	\$	1,380,000.00	103,500.00
N24	86359AWY5	SASCO 2003 AL2 B5	STRUCTURED ASSET SEC CORP	OTHmj	D	\$	10,348,000.00	103,480.00
N24	39539MAK5	GPMF 2007-AR3 M7	GREENPOINT MORTGAGE FUNDING TR	Bmj	NR	\$	1,998,000.00	103,080.82
N24	52524YBC6	LXS 07-12N 2-M6	LEHMAN XS TRUST	B-	BBB	\$	2,717,000.00	102,240.71
N24	126694LU0	CWHL 2005-22 2A1	COUNTRYWIDE HOME LOAN MORTGAGE	AAAmn	AAA	\$	140,000.00	101,906.42
N24	92922FAS7	WAMU 2003-AR8 A1	WASHINGTON MUTUAL	AAA	AAA	\$	150,000.00	101,307.63
N24	36959HMX2	C/P G.E. CAPITAL CORP		OTH	A-1+	\$	102,000.00	101,191.62
N24	76113WAN3	RAST 2007-A3 B3	RESIDENTIAL ASSET SECURITIZATI	OTHmn	NR	\$	3,110,000.00	101,075.00
N24	52522QBT8	LMT 2007-10 2B5	LEHMAN MORTGAGE TRUST	OTHmn	NR	\$	2,739,000.00	101,069.10
N24	5899295V6	MLCC 2003-G A1	MLCC MORTGAGE INVESTORS INC	AAA	AAA	\$	150,000.00	100,682.64
N24	87030JK32	C/P SWEDISH EXPORT CREDIT CORP		A1	A1+	\$	100,000.00	99,907.83
N24	90262CJW8	C/P UBS FINANCE DELAWARE INC		OTH	A-1+	\$	100,000.00	998.90
N24	863576AP9	SASC05-5 4-PAX	STRUCTURED ASSET SECURITIES CO	AAAmn	AAA	\$	755,977.00	98,481.53
N24	31771EAN1	FINANCING CORP STRIPS SER 13 INT PMT ON 9.60 2018 BD	PRIN PYMT	AAA	AAA	\$	150,000.00	96,990.49
N24	88157VAF4	TMTS 2007-6ALT M3	TERWIN MORTGAGE TRUST	OTH	CC	\$	2,392,000.00	95,680.00
N24	525227AX2	LXS 2006-GP2 M8	LEHMAN XS TRUST	OTHmj	NR	\$	5,055,000.00	95,539.50
N24	86364JAK3	SARM 2007-9 M4	STRUCTURED ADJUSTABLE RATE MOR	Amj	AA-	\$	2,577,000.00	95,091.30

N24	525241AQ8	LXS 2007-1 WF-M4	LEHMAN XS TRUST	OTH	A	\$	2,695,000.00	92,169.00
N24	52524YAU7	LXS 07-12N 1-M7	LEHMAN XS TRUST	B-	BBB	\$	3,620,000.00	91,586.00
N24	525237AQ6	LXS 2007-10H I-M9	LEHMAN XS TRUST	OTH	CC	\$	4,985,000.00	91,325.20
N24	52524YBD4	LXS 07-12N 2-M7	LEHMAN XS TRUST	OTH	BB+	\$	2,329,000.00	91,296.80
N24	52525LAN0	LXS 2007-14H M9	LEHMAN XS TRUST	OTH	BBB+	\$	5,425,000.00	91,031.50
N24	52525BAR3	LXS 2007-16N M8I	LEHMAN XS TRUST	B-	BBB-	\$	2,109,000.00	90,476.10
N24	52524YBJ1	LXS 07-12N 3-M3	LEHMAN XS TRUST	BBB+	AA-	\$	1,540,000.00	90,248.62
N24	64966CXD8	CITY OF NEW YORK	35 DAY SAVER	A	AA	\$	90,000.00	900.00
N24	86362QAK9	SASCO 2007-GEL1 M7	STRUCTURED ASSET SECURITIES CO	BBB	BBB	\$	2,000,000.00	90,000.00
N24	86359WAE5	SASC 2006-S3 M3	STRUCTURED ASSET SECURITIES CO	OTH	CC	\$	6,000,000.00	90,000.00
N24	52520RAN2	LMT 2006-4 AX2	LEHMAN MORTGAGE TRUST	AAAm	AAA	\$	599,757.00	89,564.28
N24	76110HC72	RALI 2004-QA5 A1	RESIDENTIAL ACCREDIT LOANS INC	AAA	AAA	\$	117,000.00	88,016.26
N24	525222AH8	LXSN 2005-10 B	LEHMAN XS NET INTEREST MARGIN	B-mj	NR	\$	4,400,000.00	88,000.00
N24	31392GEK7	FNR 02-90 A1	FEDERAL NATL MTGE ASSN	NR	[NULL]	\$	85,000.00	87,707.52
N24	525229AT7	LXS 2006-10N M10	LEHMAN XS TRUST	BBmj	BB	\$	4,119,000.00	84,851.40
N24	525248AN0	LXS 2007-5H IM4	LEHMAN XS TRUST	Bmn	[NULL]	\$	3,450,000.00	84,663.00
N24	2177M3AG8	CORAL CP TRUST		NR	[NULL]	\$	838,751.00	838,751.00
N24	86359BYH8	SARM04-10 B1-X	STRUCTURED ADJUSTABLE RATE MOR	AAmj	AA	\$	62,097,000.00	83,730.97
N24	86364Yaq7	SARM 2007-11 M5	STRUCTURED ADJUSTABLE RATE MOR	Amj	A	\$	1,641,000.00	83,526.90
N24	75970NAL1	RAMC 2005-2 AF4	RENAISSANCE HOME EQUITY LOAN T	AAA	AAA	\$	100,000.00	82,515.62
N24	525245BM7	LXS 2007-3 3M6	LEHMAN XS TRUST	OTHmj	CC	\$	3,187,000.00	82,224.60
N24	863592AX9	SASC 2006-RF3 2B4	STRUCTURED ASSET SECURITIES CO	BB	BBB	\$	260,000.00	81,900.00
N24	68619ABQ9	ORGN 2005-B A2	ORIGEN MANUFACTURED HOUSING	AAA	AAA	\$	100,000.00	81,000.00
N24	525248BE9	LXS 2007-5H II-M3	LEHMAN XS TRUST	OTHmn	NR	\$	4,929,000.00	80,490.57
N24	52524YAV5	LXS 07-12N 1-M8	LEHMAN XS TRUST	OTH	BBB-	\$	3,620,000.00	80,364.00
N24	52524YBA0	LXS 07-12N 2-M4	LEHMAN XS TRUST	B-	A+	\$	1,941,000.00	79,309.26
N24	52521DAW2	LMT 2007-2 B3	LEHMAN MORTGAGE TRUST	OTHmn	NR	\$	2,370,000.00	79,158.00
N24	74922HAH5	RALI 2007-QH1 M5	RESIDENTIAL ACCREDIT LOANS INC	OTH	BB+	\$	1,124,000.00	78,626.05
N24	52525FAN3	LMT 2008-6 B5	LEHMAN MORTGAGE TRUST	Bmn	NR	\$	1,396,000.00	76,780.00
N24	525249AK4	LXS 2007-11 M4	LEHMAN XS TRUST	OTH	CCC	\$	3,833,000.00	75,893.40
N24	86360XAL4	SASC 2006-GEL3 B1	STRUCTURED ASSET SECURITIES CO	OTHmm	NR	\$	3,766,000.00	75,320.00
N24	52524YBB8	LXS 07-12N 2-M5	LEHMAN XS TRUST	B-	A	\$	1,941,000.00	74,573.22
N24	86364DBB5	SARM 2007-7 M6	STRUCTURED ADJUSTABLE RATE MOR	BBB-mj	BBB-	\$	2,439,000.00	74,389.50
N24	86365HAD2	SASC 2008-1 1A4	STRUCTURED ASSET SECURITIES CO	AAA	AAA	\$	416,334.00	74,029.98
N24	76110VRG5	RFMS2 2005-HI2 A3	RESIDENTIAL FUNDING MORTGAGE S	AAA	AAA	\$	85,000.00	73,578.13
N24	52523LAL6	LXS 2006-13 1M9	LEHMAN XS TRUST	OTH	CC	\$	3,109,000.00	72,439.70
N24	939355AG8	WMALT 2007-OA3 CA1C	WASHINGTON MUTUAL ALTERNATIVE	BB	AAA	\$	625,201.00	72,400.29
N24	52524YAW3	LXS 07-12N 1-M9	LEHMAN XS TRUST	OTH	BB+	\$	3,620,000.00	71,314.00
N24	525249AJ7	LXS 2007-11 M3	LEHMAN XS TRUST	OTH	B-	\$	3,578,000.00	70,486.60
N24	64966CXH9	CITY OF NEW YORK	35 DAY SAVER	A	AA	\$	70,000.00	700.00
N24	52522XAU1	LMT 2007-9 B5	LEHMAN MORTGAGE TRUST	Bmj	B	\$	782,000.00	69,942.08
N24	17307G2Z0	CMLTI 06-AR1 MTG BKD NT CL 1-ACITIGROUP MORTGAGE LOAN TRUST		AAAm	AAA	\$	95,000.00	67,925.00
N24	525228AX0	LXS 2006-GP3 M8	LEHMAN XS TRUST	OTHmj	NR	\$	3,559,000.00	65,129.70
N24	86364CAM4	SARM07-6 M5	STRUCTURED ADJUSTABLE RATE MOR	Bmj	B	\$	2,160,000.00	64,800.00
N24	525225AA6	LXSN 2006-9 B	LEHMAN XS TRUST	OTHmj	CCC	\$	4,300,000.00	64,500.00
N24	31358S7A3	FNGT 2001-T3 A-1 SER 2000-T3 FANNIEMAE GRANTOR TRUST		NR	[NULL]	\$	60,000.00	63,862.50
N24	52520RAM4	LMT 2006-4 AX1	LEHMAN MORTGAGE TRUST	AAAm	BBB+	\$	504,554.00	63,819.73

N24	88522AAC5	TMST 2006-4 A2B	THORNBURG MORTGAGE SECURITIES	AAA	AAA	\$	101,000.00	63,206.13
N24	86362RAN1	SARM 2006-12 M7	STRUCTURED ADJUSTABLE RATE MOR	OTHmj	CC	\$	1,798,000.00	62,930.00
N24	17025AAT9	CWMBS 2006-17 B3	COUNTRYWIDE MORTGAGE BACKED SE	OTHmn	NR	\$	1,042,000.00	62,520.00
N24	86362XAR9	SAMI 2007-AR1 2A3	STRUCTURED ASSET MORTGAGE INVE	BB	AAA	\$	539,000.00	62,417.94
N24	86362UAJ3	SARM 2007-2 M3	STRUCTURED ADJUSTABLE RATE MOR	Bmj	BB-	\$	4,916,000.00	61,450.00
N24	86361PAZ9	SARM 2006-9 B4-I	STRUCTURED ADJUSTABLE RATE MOR	OTHmn	NR	\$	898,000.00	60,830.52
N24	86362NAQ3	SARM 2007-8 M6	STRUCTURED ADJUSTABLE RATE MOR	BBBmj	BBB	\$	1,887,000.00	60,195.30
N24	86359BF55	SASC 2004-18H B3	STRUCTURED ASSET SECURITIES CO	BBBmj	BBB	\$	799,000.00	59,925.00
N24	86364JAJ6	SARM 2007-9 M3	STRUCTURED ADJUSTABLE RATE MOR	AAmj	AA	\$	1,432,000.00	59,284.80
N24	86364YAR5	SARM 2007-11 M6	STRUCTURED ADJUSTABLE RATE MOR	BBB+mj	A-	\$	1,204,000.00	57,912.40
N24	86359AFH1	ARC 2002 BC9 B	ARC 2002 BC9 B	OTH	CCC	\$	2,238,000.00	57,069.00
N24	52521DAT9	LMT 2007-2 BIO1	LEHMAN MORTGAGE TRUST	Bmm	BB	\$	15,006,000.00	54,741.89
N24	525245BD7	LXS 2007-3 2-M3	LEHMAN XS TRUST	OTH	BBB	\$	3,452,000.00	54,541.60
N24	86364CAS1	SARM07-6 B3-II	STRUCTURED ADJUSTABLE RATE MOR	OTHmj	CCC	\$	1,896,000.00	53,846.40
N24	86364CAP7	SARM07-6 M7	STRUCTURED ADJUSTABLE RATE MOR	OTHmj	CC	\$	2,160,000.00	53,352.00
N24	525245BL9	LXS 2007-3 3M5	LEHMAN XS TRUST	OTH	CC	\$	1,940,000.00	53,350.00
N24	525241AX3	LXS 2007-1 M5	LEHMAN XS TRUST	OTH	CCC	\$	4,998,000.00	52,978.80
N24	86362CAG9	SASC 2007-RF1 B4	STRUCTURED ASSET SECURITIES CO	BB	BBB-	\$	822,000.00	52,763.67
N24	86363XAP2	SARM 2007-5 M-4	STRUCTURED ADJUSTABLE RATE MOR	OTHmj	CC	\$	1,788,000.00	52,567.20
N24	86360NBE1	SARM 2006-5 B6II	STRUCTURED ADJUSTABLE RATE MOR	OTHmn	NR	\$	1,221,000.00	52,380.90
N24	525248AM2	LXS 2007-5H IM3	LEHMAN XS TRUST	Bmn	[NULL]	\$	1,972,000.00	52,139.68
N24	86363GBF0	SARM 2007-3 B4II	STRUCTURED ADJUSTABLE RATE MOR	OTHmn	NR	\$	1,612,000.00	51,906.40
N24	525249AL2	LXS 2007-11 M5	LEHMAN XS TRUST	OTH	CCC	\$	2,555,000.00	51,866.50
N24	41164UAD1	HVMLT 2007-3 2A1C	HARBORVIEW MORTGAGE LOAN TRUST	AA	AAA	\$	446,455.00	51,700.93
N24	36959HLH8	C/P G.E. CAPITAL CORP		OTH	A-1+	\$	52,000.00	517.44
N24	76113WAP8	RAST 2007-A3 B4	RESIDENTIAL ASSET SECURITIZATI	OTHmn	NR	\$	2,012,000.00	51,306.00
N24	525221KZ9	LXS 2006-4N M-5	LEHMAN XS TRUST	OTH	A	\$	2,500,000.00	50,750.00
N24	52524TAL8	LXS 2007-8H M5	LEHMAN XS TRUST	OTH	CCC	\$	10,114,000.00	50,570.00
N24	22661EAK9	CRIMSON COMMERCIAL PAPER TRUST		NR	[NULL]	\$	50,232.00	50,232.00
N24	160900HY5	CHARLESTON CNTY S C HOSP FACS P/C 06/16/08 @ 100	R/M/D 5.39	A	AA	\$	50,000.00	50,001.94
N24	163316AA0	CHELSEA MASS LEASE REV SAVRS P/C 06/24/08 @ 100	R/M/D 4.113	AAA	AAA	\$	50,000.00	50,000.59
N24	57585JT84	MASSACHUSETTS ST HEALTH & EDL FACS AUTH REV SAVRS NE UNIV	N/A	A	AA	\$	50,000.00	500.00
N24	45661EAH7	INDX 2006-AR2 M1	INDYMAC INDEX MORTGAGE LOAN TR	B	AA+	\$	500,000.00	49,536.00
N24	86364PAK9	SARM 2007-10 M4	STRUCTURED ADJUSTABLE RATE MOR	Amj	A	\$	1,289,000.00	47,177.40
N24	86364PAJ2	SARM 2007-10 M3	STRUCTURED ADJUSTABLE RATE MOR	Amj	AA-	\$	1,288,000.00	47,140.80
N24	52520RAW2	LMT 2006-4 1B4	LEHMAN MORTGAGE TRUST	OTHmn	NR	\$	1,043,000.00	46,935.00
N24	59024FAG9	MANA 2007-A2 A3D	MERRILL LYNCH ALTERNATIVE NOTE	OTH	B	\$	403,595.00	46,737.60
N24	02147JAU2	CWALT 2006-46 B5	CWALT	NR	NR	\$	1,050,150.00	46,563.65
N24	86358RY27	SASCO 02-16A B1-1X	STRUCTURED ASSET SECS CO	AA	AA	\$	2,683,000.00	46,336.99
N24	86359A5X7	SASCO 2003-34A B1-I-X	STRUCTURED ASSET SECS CRP	AAmj	AA	\$	3,585,000.00	44,433.25
N24	94983EAH6	WFMBS 2005-AR12 2A5	WELLS FARGO MORTGAGE BACKED SE	AAA	AAA	\$	76,000.00	42,942.01
N24	22822RAN0	CCI 2006-1A G	CROWN CASTLE TOWERS LLC	BBmm	NR	\$	62,000.00	42,780.00
N24	22239EAQ9	CWHL 2007-HYB1 B2	COUNTRYWIDE HOME LOAN MORTGAGE	OTH	CCC	\$	1,600,000.00	42,560.00
N24	525245BE5	LXS 2007-3 2-M4	LEHMAN XS TRUST	OTH	BB+	\$	3,046,000.00	42,034.80
N24	86362UAH7	SARM 2007-2 M2	STRUCTURED ADJUSTABLE RATE MOR	OTH	BB	\$	3,073,000.00	41,792.80
N24	86365CAD3	SASC 2007-RF2 B1	STRUCTURED ASSETS SECURITIES C	AAmj	AA	\$	768,000.00	41,779.20
N24	525245AZ9	LXS 2007-3 1-M3	LEHMAN XS TRUST	BBBmm	BBB	\$	3,189,000.00	41,457.00

N24	52521NAV2	LMT 2007-6 B4	LEHMAN MORTGAGE TRUST	OTHmj	CC	\$	1,507,000.00	40,990.40
N24	86364PAL7	SARM 2007-10 M5	STRUCTURED ADJUSTABLE RATE MOR	BBB+mj	A-	\$	1,288,000.00	40,829.60
N24	86364PAM5	SARM 2007-10 M6	STRUCTURED ADJUSTABLE RATE MOR	BBBmj	BBB	\$	1,288,000.00	40,700.80
N24	863579BD9	SARM04-12 B1-X	STRUCTURED ADJUSTABLE RATE MOR	AA	AA+	\$	43,862,000.00	40,543.98
N24	86362CAH7	SASC 2007-RF1 B5	STRUCTURED ASSET SECURITIES CO	B	B+	\$	705,000.00	40,459.51
N24	86363XAO0	SARM 2007-5 M-5	STRUCTURED ADJUSTABLE RATE MOR	OTHmj	CC	\$	1,490,000.00	40,230.00
N24	45974MKT4	C/P INTERNATIONAL LEASE	FINANCE CORP	A1	A1+	\$	40,000.00	39,873.76
N24	52524TAM6	LXS 2007-8H M6	LEHMAN XS TRUST	OTH	CCC	\$	7,866,000.00	39,330.00
N24	86364JAM9	SARM 2007-9 M6	STRUCTURED ADJUSTABLE RATE MOR	BBB+mj	A-	\$	1,240,000.00	38,936.00
N24	36959RPH2	C/P GENERAL ELECTRIC CAPITAL SERVICES		A1	A1+	\$	39,000.00	38,543.60
N24	94984XBV1	WFMB07-2 3B4	WELLS FARGO MORTGAGE BACKED SE	BBmn	[NULL]	\$	400,000.00	38,000.00
N24	36959RLH6	C/P GENERAL ELECTRIC CAPITAL SERVICES		OTH	A-1+	\$	38,000.00	37,814.41
N24	803827AG9	SASCO 03-12XS NIM	SASCO NIM TRUST	OTH	CCC	\$	2,500,000.00	37,500.00
N24	525245BS4	LXS 2007-3 4M4	LEHMAN XS TRUST	OTH	CCC	\$	1,239,000.00	37,417.80
N24	36959HLU9	C/P G.E. CAPITAL CORP		A1	A1+	\$	37,000.00	36,820.86
N24	52521LBN3	LMT 2007-4 B4	LEHMAN MORTGAGE TRUST	OTHmm	CCC	\$	1,327,000.00	36,757.90
N24	86362UAN4	SARM 2007-2 M7	STRUCTURED ADJUSTABLE RATE MOR	OTHmj	CC	\$	2,868,000.00	36,423.60
N24	52520SAM2	LMT 2006-8 AP	LEHMAN MORTGAGE TRUST	A	AAA	\$	114,193.00	35,913.24
N24	86363XAY3	SARM 2007-5 B5-II	STRUCTURED ADJUSTABLE RATE MOR	OTHmj	CC	\$	1,526,000.00	35,250.60
N24	17025AAV4	CWMBS 2006-17 B5	COUNTRYWIDE MORTGAGE BACKED SE	NR	NR	\$	781,931.00	34,670.82
N24	86364PAN3	SARM 2007-10 M-7	STRUCTURED ADJUSTABLE RATE MOR	BBB-mj	BBB-	\$	1,288,000.00	34,389.60
N24	07401NAQ2	BSMF 2006-AR5 2A2	BEAR STEARNS MORTGAGE FUNDING	BBB+	AAA	\$	296,735.00	34,362.87
N24	52521JAL3	LMT 2007-3 B4	LEHMAN MORTGAGE TRUST	OTHmn	NR	\$	752,000.00	34,065.60
N24	86363XAR8	SARM 2007-5 M-6	STRUCTURED ADJUSTABLE RATE MOR	OTHmj	CC	\$	1,490,000.00	33,823.00
N24	36959HK63	GENERAL ELECTRIC CAPITAL CORP DISC COML PAPER		OTH	A-1	\$	33,000.00	329.14
N24	36959HM12	C/P G.E. CAPITAL CORP		OTH	A-1+	\$	33,000.00	32,775.83
N24	525248BA7	LXS 2007-5H 3-AIO1	LEHMAN XS TRUST	B-mm	[NULL]	\$	337,690,000.00	32,418.24
N24	86363GBK9	SARM 2007-3 B53	STRUCTURED ADJUSTABLE RATE MOR	OTHmm	CC	\$	1,104,000.00	32,126.40
N24	36959RN27	C/P GENERAL ELECTRIC CAPITAL SERVICES		OTH	A-1+	\$	32,000.00	31,756.40
N24	86364JAN7	SARM 2007-9 M7	STRUCTURED ADJUSTABLE RATE MOR	BBB-mj	BBB-	\$	1,145,000.00	31,487.50
N24	86362XAC2	SAMI 2007-AR1 1A3	STRUCTURED ASSET MORTGAGE INVE	BB	AAA	\$	270,000.00	31,266.87
N24	92922FAU2	WAMU 2003-AR8 B1	WASHINGTON MUTUAL	AA	AA	\$	75,000.00	31,221.00
N24	86364JAL1	SARM 2007-9 M5	STRUCTURED ADJUSTABLE RATE MOR	Amj	A	\$	955,000.00	31,037.50
N24	36959HQ26	C/P G.E. CAPITAL CORP		A1	A1+	\$	31,000.00	30,603.17
N24	92343V104	VERIZON COMMUNICATIONS		NR	[NULL]	\$	95,878.00	7,796,040.82
N24	86361QAW4	SARM 2006-10 B5I	STRUCTURED ADJUSTABLE RATE MOR	OTHmm	D	\$	941,000.00	30,102.59
N24	863579BF4	SARM04-12 B2-X	STRUCTURED ADJUSTABLE RATE MOR	AAmj	AA	\$	30,364,000.00	28,810.47
N24	76113WAQ6	RAST 2007-A3 B5	RESIDENTIAL ASSET SECURITIZATI	OTHmn	NR	\$	1,646,000.00	28,805.00
N24	36959RLE3	C/P GENERAL ELECTRIC CAPITAL SERVICES		A1	A1+	\$	28,000.00	27,890.24
N24	52524PBS0	LXS 2007-6 M10	LEHMAN XS TRUST	OTHmj	NR	\$	3,090,000.00	27,192.00
N24	52521YBE5	LMT 2007-8 1B5	LEHMAN MORTGAGE TRUST	Bmj	B	\$	943,000.00	26,404.00
N24	36959HN29	C/P G.E. CAPITAL CORP		OTH	A-1+	\$	26,000.00	25,792.98
N24	36959RP25	C/P GENERAL ELECTRIC CAPITAL SERVICES		A1	A1+	\$	26,000.00	25,740.69
N24	88157VAG2	TMTS 2007-6ALT M4	TERWIN MORTGAGE TRUST	OTH	CC	\$	825,000.00	24,750.00
N24	76113WAM5	RAST 2007-A3 BIO2	RESIDENTIAL ASSET SECURITIZATI	OTHmn	NR	\$	4,207,000.00	24,395.47
N24	525245CA2	LXS 2007-3 2-M6	LEHMAN XS TRUST	OTH	B	\$	2,031,000.00	24,168.90
N24	52521NAW0	LMT 2007-6 B5	LEHMAN MORTGAGE TRUST	OTHmj	CC	\$	1,357,000.00	24,154.60

N24	525248AP5	LXS 2007-5H IM5	LEHMAN XS TRUST	Bmn	[NULL]	\$	1,479,000.00	23,072.40
N24	36959HK30	C/P G.E. CAPITAL CORP		A1	A1+	\$	23,000.00	22,965.56
N24	86362DAG7	SASC 2008-RF1 B4	STRUCTURED ASSET SECURITIES CO	BBmj	BB	\$	322,000.00	22,024.80
N24	86360NAE2	SARM 2006-5 B8II	STRUCTURED ADJUSTABLE RATE MOR	OTHmm	CC	\$	2,443,000.00	21,987.00
N24	36959RRE7	C/P GENERAL ELECTRIC CAPITAL SERVICES		A1	A1+	\$	22,000.00	21,643.27
N24	36959HSF5	C/P G.E. CAPITAL CORP		A1	A1+	\$	22,000.00	21,586.94
N24	52522XAV9	LMT 2007-9 B6	LEHMAN MORTGAGE TRUST	NR	NR	\$	468,346.00	20,789.88
N24	86361BAV9	SARM 2006-7 B5I	STRUCTURED ADJUSTABLE RATE MOR	OTHmm	CC	\$	1,292,000.00	20,672.00
N24	07386XAZ9	BALTA 2007-1 2B1	BEAR STEARNS ALT-A TRUST	B	AA+	\$	4,129,000.00	20,645.00
N24	57645RAB7	MARM 2007-HF1 A2	MASTR ADJUSTABLE RATE MORTGAGE	B	AAA	\$	173,488.00	20,090.47
N24	525248BF6	LXS 2007-5H 2M4	LEHMAN XS TRUST	OTHmn	NR	\$	3,491,000.00	20,073.25
N24	525241AS4	LXS 2007-1 WF-M6	LEHMAN XS TRUST	OTH	BBB	\$	658,000.00	19,411.00
N24	525245BH8	LXS 2007-3 3M2	LEHMAN XS TRUST	OTH	BB	\$	3,880,000.00	19,400.00
N24	86364CAF9	SARM07-6 3-A1	STRUCTURED ADJUSTABLE RATE MOR	AAAmn	AAA	\$	25,000.00	19,065.45
N24	52521DAX0	LMT 2007-2 B4	LEHMAN MORTGAGE TRUST	OTHmn	NR	\$	631,000.00	18,803.80
N24	94984XB7	WFMBS07-2 3B6	WELLS FARGO MORTGAGE BACKED SE	NR	NR	\$	400,549.00	18,024.71
N24	86362UAM6	SARM 2007-2 M6	STRUCTURED ADJUSTABLE RATE MOR	OTHmj	CC	\$	2,048,000.00	17,203.20
N24	525248AQ3	LXS 2007-5H IM6	LEHMAN XS TRUST	OTHmn	[NULL]	\$	1,232,000.00	17,050.88
N24	525245BG0	LXS 2007-3 3M1	LEHMAN XS TRUST	OTH	BB+	\$	3,285,000.00	16,425.00
N24	86365CAE1	SASC 2007-RF2 B2	STRUCTURED ASSETS SECURITIES C	Amj	A	\$	364,000.00	16,161.60
N24	525225AB4	LXSN 2006-9 C	LEHMAN XS TRUST	OTHmj	CCC	\$	800,000.00	16,000.00
N24	86362DAH5	SASC 2008-RF1 B5	STRUCTURED ASSET SECURITIES CO	Bmj	B	\$	269,000.00	15,790.30
N24	525248AR1	LXS 2007-5H IM7	LEHMAN XS TRUST	OTHmn	[NULL]	\$	1,232,000.00	15,387.68
N24	86363GBH6	SARM 2007-3 B6II	STRUCTURED ADJUSTABLE RATE MOR	NR	NR	\$	1,011,690.00	14,669.51
N24	86362CAJ3	SASC 2007-RF1 B6	STRUCTURED ASSET SECURITIES CO	NR	NR	\$	1,060,506.00	14,104.73
N24	86362UAK0	SARM 2007-2 M4	STRUCTURED ADJUSTABLE RATE MOR	Bmj	B	\$	2,253,000.00	13,968.60
N24	784008AA2	SARM 2005-10 NIM B	STRUCTURED ADJUSTABLE RATE MOR	NR	NR	\$	1,326,000.00	13,376.13
N24	86359AEE9	SASCO 2002-25A B2-I-X	STRUCTURED ASSET SECS CRP 144A	A	AA+	\$	1,449,000.00	13,369.70
N24	31771DCK7	FINANCING CORP FICO		NR	[NULL]	\$	20,000.00	13,355.22
N24	36959HP27	C/P G.E. CAPITAL CORP		A1	A1+	\$	13,000.00	12,838.92
N24	525249AN8	LXS 2007-11 M7	LEHMAN XS TRUST	OTH	CCC	\$	2,555,000.00	12,775.00
N24	525249AM0	LXS 2007-11 M6	LEHMAN XS TRUST	OTH	CCC	\$	2,555,000.00	12,775.00
N24	31771CHE8	FINANCING CORP STRIPS SERIES 3INT PMT ON FICO BD 09.80% 2017ZERO C	NR	[NULL]	[NULL]	\$	15,000.00	12,595.59
N24	863579DN5	SARM 2004-15 B6	STRUCTURED ADJUSTABLE RATE MOR	NR	NR	\$	217,955.00	12,423.44
N24	86359BTR2	SARM 2004-6 B2-X	STRUCTURED ADJUSTABLE RATE MOR	Amj	A	\$	12,923,000.00	12,319.80
N24	86365CAF8	SASC 2007-RF2 B3	STRUCTURED ASSETS SECURITIES C	BBBmj	BBB	\$	323,000.00	12,274.00
N24	36959RLQ6	C/P GENERAL ELECTRIC CAPITAL SERVICES		A1	A1+	\$	12,000.00	11,942.80
N24	36959HMP9	C/P G.E. CAPITAL CORP		A1	A1+	\$	12,000.00	11,927.17
N24	456612AM2	INDX 2006-AR6 M7	INDYMAC INDEX MORTGAGE LOAN TR	OTH	A-	\$	500,000.00	11,900.00
N24	36959RNP6	C/P GENERAL ELECTRIC CAPITAL SERVICES		A1	A1+	\$	12,000.00	11,862.24
N24	86359ACH4	SASCO 2002-21A B2-1-X	STRUCTURED ASSET SECS CRP 144A	A	AA	\$	4,071,000.00	11,144.21
N24	86362UAS3	SARM 2007-2 B4II	STRUCTURED ADJUSTABLE RATE MOR	OTHmn	NR	\$	506,000.00	11,132.00
N24	36959RNW1	C/P GENERAL ELECTRIC CAPITAL SERVICES		A1	A1+	\$	11,000.00	10,887.43
N24	52520RBA9	LMT06-4 2B5	LEHMAN MORTGAGE TRUST	OTHmm	CC	\$	375,000.00	10,852.50
N24	86358EAS5	SAIL 2003-BC2 B	SAIL	OTH	CCC	\$	1,051,000.00	105,100.00
N24	86360BBC1	SARM 2006-4 B5I	STRUCTURED ADJUSTABLE RATE MOR	OTHmn	NR	\$	2,009,000.00	10,045.00
N24	57583FQK0	MASS DEV FIN REV BONDS	BONDS-SAVRS	A	AA	\$	10,000.00	10,000.02

N24	31393CX40	FNW 2003-W8 3-F-2	FANNIE MAE	NR	[NULL]	\$	100,000.00	10,000.00
N24	30215GK35	C/P EXPORT DEVELOPMENT CORP		A1	A1+	\$	10,000.00	9,992.22
N24	52520MHE6	LMT 2006-2 B626	LEHMAN MORTGAGE TRUST	NR	NR	\$	349,088.00	9,669.74
N24	86364DBK5	SARM 2007-7 2-B6	STRUCTURED ADJUSTABLE RATE MOR	NR	NR	\$	1,252,155.00	9,641.59
N24	667280408	NORTHWEST AIRLINES		NR	[NULL]	\$	85,775.00	2.56
N24	86359AKV4	SASCO 2003-2A B2-1-X	STRUCTURED ASSET SECS CORP	A	AA	\$	2,411,000.00	9,260.92
N24	86365CAG6	SASC 2007-RF2 B4	STRUCTURED ASSETS SECURITIES C	BBmj	BB	\$	283,000.00	9,169.20
N24	64966CXK2	CITY OF NEW YORK	35 DAY SAVER	A	AA	\$	90,000.00	90,000.00
N24	36959HJW8	C/P G.E. CAPITAL CORP		OTH	A-1+	\$	9,000.00	8,993.54
N24	52521FBE6	LMT 2007-1 BIO2	LEHMAN MORTGAGE TRUST	OTHmn	NR	\$	5,501,000.00	8,977.63
N24	36959HSS7	C/P G.E. CAPITAL CORP		A1	A1+	\$	9,000.00	8,824.46
N24	36959RSN6	C/P GENERAL ELECTRIC CAPITAL SERVICES		A1	A1+	\$	8,000.00	7,845.92
N24	86359BAA9	SASCO 2003-33H 1A1	STRUCTURED ASSET SEC CORP	AAA	AAA	\$	10,000.00	7,727.52
N24	74922RBN9	RALI 2006-QS18 2B2	RALI	OTHmn	NR	\$	156,400.00	7,701.14
N24	466284AG1	JPALT 2006-A5 1M2	JP MORGAN ALTERNATIVE LOAN TRU	B	AA-	\$	1,490,000.00	7,450.00
N24	86361BAU1	SARM 2006-7 B4I	STRUCTURED ADJUSTABLE RATE MOR	OTHmn	NR	\$	1,436,000.00	7,180.00
N24	52521RDR9	LMT07005 2B5	LEHMAN MORTGAGE TRUST	OTHmj	NR	\$	1,394,000.00	6,970.00
N24	36959RL37	C/P GENERAL ELECTRIC CAPITAL SERVICES		OTH	A-1+	\$	7,000.00	69.74
N24	86358RLS4	SASCO 16 H B2-X	STRUCTURED ASSET SECS CO	Amm	NR	\$	302,285.00	6,045.70
N24	05952FAX1	BOAMS 2007-2 B3	BANC OF AMERICA MORTGAGE SECUR	OTHmn	NR	\$	204,000.00	5,834.40
N24	86365CAJ0	SASC 2007-RF2 B6	STRUCTURED ASSETS SECURITIES C	NR	NR	\$	363,699.00	5,382.75
N24	31771C6Y6	FINANCING CORP CPN FICO STRIPSSER 14 ZERO CPN INT PMT ON 9.65% 2	AAA	AAA	AAA	\$	6,000.00	5,047.47
N24	863573CS8	SMART 91-5 5-GA CMO SERIES 005STRUCTURED MORTGAGE ASSET TR	AAA	AAA	AAA	\$	10,000.00	50,000.00
N24	86358EAP1	SAIL 2003-BC2 M2	SAIL	OTHmm	CCC	\$	25,000.00	5,000.00
N24	86360NAX0	SARM 2006-5 B3I	STRUCTURED ADJUSTABLE RATE MOR	OTHmn	NR	\$	1,000,000.00	5,000.00
N24	36959RKX2	C/P GENERAL ELECTRIC CAPITAL SERVICES		A1	A1+	\$	5,000.00	4,982.21
N24	86362HAH6	SARM 2006-11 M2	STRUCTURED ADJUSTABLE RATE MOR	B-	BBB	\$	902,000.00	4,510.00
N24	86364CAV4	SARM07-6 B6-II	STRUCTURED ADJUSTABLE RATE MOR	NR	NR	\$	951,051.00	4,279.73
N24	863573QT1	SMART 93-1 1-AY CMO SERIES 001STRUCTURED MTGE ASSET RESID	AAA	AAA	AAA	\$	3,581.00	4,024.53
N24	7528A2K22	C/P RANGER FUNDING CORP 4.2		A1mj	A1+	\$	4,000.00	3,996.39
N24	18976GBD7	CMALT 2007-A6	CITIMORTGAGE ALTERNATIVE LOAN	OTHmn	NR	\$	509,000.00	3,975.29
N24	52521DAV4	LMT 2007-2 BIO2	LEHMAN MORTGAGE TRUST	OTHmn	NR	\$	3,159,000.00	3,760.47
N24	863579AR9	SARM 2004-12 3AX	STRUCTURED ADJUSTABLE RATE MOR	AAA	AAA	\$	5,284,725.00	3,716.29
N24	87974D100	TEMBEC INC		NR	[NULL]	\$	15,101.00	36,277.13
N24	32053GAQ6	FHAMS 2007-FA3 B3	FIRST HORIZON ALTERNATIVE MORT	OTHmn	NR	\$	312,000.00	3,609.84
N24	45661HAE7	INDX 2006-AR25 3A1	INDYMAC INDEX MORTGAGE LOAN TR	AA	AAA	\$	30,000.00	3,474.10
N24	74927XAQ5	RBSGC 2007-B 1B4	RBSGC MORTGAGE PASS THROUGH CE	OTHmn	NR	\$	560,000.00	3,326.40
N24	525170BX3	LABS 2004-1 M1-IO	STRUCTURED ASSET SEC GROUP	AA	AA+	\$	10,008,000.00	3,306.03
N24	76114GAC1	RAST 2006-A16 1A3	RESIDENTIAL ASSET SECURITIZATI	AAAmj	AAA	\$	4,000.00	3,143.12
N24	64966CXF3	CITY OF NEW YORK	35 DAY SAVER	A	AA	\$	30,000.00	30,000.00
N24	87804AAR3	TBW 2006-3 B8	TBW MORTGAGE BACKED PASS THROU	NR	NR	\$	2,949,393.00	2,949.39
N24	863573NE7	SMART 92-9 9-AY CMO SERIES 009STRUCTURED MTGE ASSET RESID	AAA	AAA	AAA	\$	2,276.00	22,464.12
N24	86362TAX5	SARM 2007-1 B6II	STRUCTURED ADJUSTABLE RATE MOR	NR	NR	\$	512,609.00	1,999.18
N24	86359DEK9	SASC 2005-11H B6	STRUCTURED ASSET SECURITIES CO	OTHmn	NR	\$	624,520.00	1,936.01
N24	863579BT4	SARM04-12 B3-X	STRUCTURED ADJUSTABLE RATE MOR	A	AA-	\$	3,371,000.00	1,808.40
N24	10782TAY5	BRIARWOOD CP TRUST		NR	[NULL]	\$	1,487.00	1,487.00
N24	863573JK8	SMART 92-5 5-BO CMO SER 92-5	STRUCTURED MTGE ASSET RESID	AAA	AAA	\$	1,709.00	1,291.26



N24	32053LAU6	FHAMS 2007-FA2 B3	FIRST HORIZON ALTERNATIVE MORT	OTHmn	NR	\$	370,000.00	1,272.80
N24	863573QV6	SMART 93-1 1-BY CMO SERIES 001	STRUCTURED MTGE ASSET RESID	AAA	AAA	\$	3,716.00	125,338.58
N24	863573QH7	SMART 92-12 BY CMO SER 12	STRUCTURED MTGE ASSET RESID TR	NR	NR	\$	3,581.00	115,848.54
N24	52520MFD0	LMT 2006-1 B7	LEHMAN MORTGAGE TRUST	NR	NR	\$	1,142,245.00	1,142.25
N24	92922FFU6	WAMU 2004-AR4 B1	WASHINGTON MUTUAL	AA	AA	\$	1,000.00	952.08
N24	863579HS0	SARM04-20 B5X	STRUCTURED ADJUSTABLE RATE MOR	A	AA-	\$	1,850,000.00	852.40
N24	94986CAH7	WFMBS 2007-AR4 B5	WELLS FARGO MORTGAGE BACKED SE	OTHmn	NR	\$	843,000.00	8,430.00
N24	52522KAB1	LXSN 06-5 B	LEHMAN XS TRUST	BBmj	NR	\$	8,375,000.00	837.50
N24	863579FF0	SARM04-16 B3X	STRUCTURED ADJUSTABLE RATE MOR	A	AA-	\$	2,819,000.00	821.01
N24	45660LM55	RAST05-A12 B6	RESIDENTIAL ASSET SECURITIZATI	OTHmj	CCC	\$	744,519.00	744.52
N24	52521RCC3	LMT 2007-5 AP3	LEHMAN MORTGAGE TRUST	AAAmj	AAA	\$	1,867.00	614.23
N24	74922RBP4	RALI 2006-QS18 2B3	RALI	NR	NR	\$	156,321.00	486.16
N24	C01023206	AINSWORTH LUMBER CO LTD	AINSWORTH LUMBER	NR	[NULL]	\$	13,961.00	397.89
N24	863572AS2	SLH 89-1 1 - H CMO SERIES 89-1	SLH MTGE TRUST SERIES 1989-1	AAA	AAA	\$	2,600.00	39,000.00
N24	52520RBB7	LMT06-4 2B6	LEHMAN MORTGAGE TRUST	NR	NR	\$	374,739.00	374.74
N24	86362UAL8	SARM 2007-2 M5	STRUCTURED ADJUSTABLE RATE MOR	OTHmj	CCC	\$	2,868,000.00	2,868.00
N24	86359BF89	SASC 2004-18H B5	STRUCTURED ASSET SECURITIES CO	OTHmj	D	\$	200,000.00	200.00
N24	86362TAN7	SARM 2007-1 M-5	STRUCTURED ADJUSTABLE RATE MOR	OTHmj	CCC	\$	1,897,000.00	1,897.00
N24	863579CW6	SARM04-14 B3-X	STRUCTURED ADJUSTABLE RATE MOR	A	AA-	\$	2,737,000.00	186.96
N24	52525DAU2	LXS 07-18N 2-AP	LEHMAN XS TRUST	AAAmn	AAA	\$	1,000.00	106.19
N24	04247X102	ARMSTRONG WORLD INDUSTRIES INCR/MD	6.35 08/15/2049	NR	NR	\$	146.00	0.25
N24	52520MHH9	LMT 2006-2 1B6	LEHMAN MORTGAGE TRUST	NR	NR	\$	147,552.00	147.55
N24	863579GS1	SARM04-18 B7X	STRUCTURED ADJUSTABLE RATE MOR	Bmj	BB-	\$	1,155,000.00	12.64
N24	39539KAH6	GPMF 2007-AR1 3A3	GREENPOINT MORTGAGE FUNDING TR	AAA	AAA	\$	33,382,000.00	3.34
N24	32027AAB5	FFML 2007-FFA M1	FIRST FRANKLIN MORTGAGE LOAN A	OTH	CCC	\$	9,984,000.00	1.04
N24	93934DBU0	WCMCS 2005-C1A X	WAMU COMMERCIAL MORTGAGE SECUR	AAAmn	AAA	\$	2,825,000.00	0.28
N24	23322BCX4	DLJCM 98-CF2 S CMO SER 98-CF2	DLJ COMMERCIAL MORTGAGE CORP	AAAmn	[NULL]	\$	7,700,000.00	0.08
N24	161505BA9	CCMSC 1997-1 X	CHASE COMMERCIAL MORTGAGE SECU	AAAmn	NR	\$	4,965,418.00	0.05
N24	86362NAB6	SARM 2007-8 1A2	STRUCTURED ADJUSTABLE RATE MOR	AAAmn	AAA	\$	48,000.00	0.00
N24	200380AV5	CSB 1988-5 A SERIES 88-5	COMFED SAVINGS BANK	OTHmj	[NULL]	\$	4,000,000.00	0.00
N24	86359BFX4	SASCO 2004-2AC B6	STRUC ASST SEC CORP	NR	NR	\$	397,881.00	0.00
N24	22540AAN8	CSFB 97-C1 AX SERIES 97-C1	CS FIRST BOSTON MRTG SEC. 144A	AAAmn	[NULL]	\$	3,850,000.00	0.00
N24	86358RW29	SASCO 02-13 BX	STRUCTURED ASSET SECS CO	AAmj	AA	\$	1,380,333.00	0.00
N24	863573CR0	SMART 91-5 5-I CMO SERIES 005	STRUCTURED MORTGAGE ASSET TR	AAA	AAA	\$	24,873.00	0.00
							\$ 29,770,209,805.00	4,235,663,352.52

CUSIP	MARKET PRICE	MARKET VALUE	SEC TYPE	API BAL	MEMO SEG	END BAL	SEC SUBTYPE	SEC DESC1	SEC DESC2	SP RATING	MDY RATING
5249087N4	70.602	185,095,145.34	CORPBOND	151,911,000	-110,256,000	262,167,000	CBOND	LEHMAN BROTHERS HOLDINGS INC	SUBORDINATED NOTE	D	VMG2
524908R36	71.681	160,663,642.97	CORPBOND	119,935,000	-104,202,000	224,137,000	CBOND	LEHMAN BROTHERS HOLDINGS INC	MAKE WHOLE CALL	D	CAA2
524908UB4	68.813	99,872,435.68	CORPBOND	77,618,000	-67,518,000	145,136,000	CBOND	LEHMAN BROTHERS HOLDINGS INC		D	CAA2
718172109	50.85	91,562,696.55	EQUITY	1,998,674	198,031	1,800,643	COMMON	PHILIP MORRIS INTERNATIONAL	INC	NR	
040114GL8	60	83,678,662.80	CORPBOND	74,940,592	-64,523,846	139,464,438	CBOND	ARGENTINA GOVERNMENT INTERNATI	ONAL BOND 3.970% 20331231 SERI	B	
464287655	71.8	76,482,939.60	EQUITY	205,690	-859,532	1,065,222	ETF	ISHARES TRUST	RUSSELL 2000 INDEX FD		
5249087M6	72.249	75,391,831.50	CORPBOND	52,175,000	-52,175,000	104,350,000	MEDNOTE	LEHMAN BROTHERS HOLDINGS INC	MAKE WHOLE CALL	D	CAA2
60505104	30.58	74,181,239.22	EQUITY	8,523,755	6,097,946	2,425,809	COMMON	BANK OF AMERICA CORP		A	
524908R44	68.391	72,585,420.03	CORPBOND	59,748,000	-46,385,000	106,133,000	CBOND	LEHMAN BROTHERS HOLDINGS INC	MAKE WHOLE CALL	D	CAA2
20030N101	20.44	61,420,523.92	EQUITY	1,681,522	-1,323,396	3,004,918	COMMON	COMCAST CORP	NEW CL A	B-	
44919P508	16.95	60,981,438.75	EQUITY	3,634,871	37,146	3,597,725	COMMON	IAC / INTERACTIVECORP		B-	
749121109	3.64	52,720,526.04	EQUITY	8,531,775	-5,951,886	14,483,661	COMMON	QWEST COMMUNICATIONS	INTERNATIONAL INC	B-	
14040H105	54	49,980,618.00	EQUITY	1,226,123	300,556	925,567	COMMON	CAPITAL ONE FINANCIAL CORP		A	
38141G104	108	48,862,332.00	EQUITY	605,462	153,033	452,429	COMMON	GOLDMAN SACHS GROUP INC		A-	
59156R108	63	46,697,931.00	EQUITY	10,335,864	9,594,627	741,237	COMMON	METLIFE INC		NR	
939322103	2.99	37,165,801.66	EQUITY	13,309,057	879,023	12,430,034	COMMON	WASHINGTON MUTUAL INC		A-	
590188108	22.46	36,271,013.36	EQUITY	2,442,755	827,839	1,614,916	COMMON	MERRILL LYNCH & CO INC		A-	
52520L337	7.343	34,512,100.00	EQUITY	2,850,000	-1,850,000	4,700,000	WARRANT	***WTS LBFE INDIAN LOW EX PX	WT ON ROLTA INDIA 144A		
536020100	15.21	34,288,800.39	EQUITY	4,143,822	1,889,463	2,254,359	MLP	LINN ENERGY LLC	UNIT REPSTG LTD LIABILITY CO	NR	
518613AB0	83.5	31,857,689.03	CORPBOND	38,152,921		38,152,921	CBOND	LAUREATE ED INC	SR TOGGLE NT 144A	B-	Caa1
459200101	115.12	31,692,651.12	EQUITY	9,007,009	8,731,708	275,301	COMMON	INTERNATIONAL BUSINESS	MACHINES CORP	A	
931142103	61.48	31,334,511.60	EQUITY	2,267,185	1,757,515	509,670	COMMON	WAL-MART STORES INC		A+	
00206R102	29.08	30,937,281.44	EQUITY	6,149,251	5,085,383	1,063,868	COMMON	AT&T INC		B+	
875043AS2	96.589	28,976,700.00	CORPBOND	15,800,000	-14,200,000	30,000,000	CFGN	TELEFONOS DE MEXICO SAB DE CV	5.500% 20150127	BBB+	A3
80589M102	40.97	28,411,342.99	EQUITY	946,559	253,092	693,467	COMMON	SCANA CORPORATION NEW		B	
56752108	305.25	27,403,513.50	EQUITY	24,976	-64,798	89,774	ADR	***BAIDU.COM INC	SPONSORED ADR REPSTG ORD SHS C		
204412209	20.56	27,250,100.64	EQUITY	732,237	-593,157	1,325,394	ADR	***COMPANHIA VALE DO RIO DOCE	SPONSORED ADR		
464287739	65.07	24,587,675.55	EQUITY	89,484	-288,381	377,865	ETF	ISHARES TRUST DOW JONES US	REAL ESTATE INDEX FUND		
524908WH9	64.511	24,585,142.10	CORPBOND	22,505,000	-15,605,000	38,110,000	CBOND	LEHMAN BROTHERS HOLDINGS INC		D	CAA2
75887109	80.46	24,516,242.46	EQUITY	1,261,681	956,980	304,701	COMMON	BECTON DICKINSON & CO		A	
52520L253	4.791	24,078,119.11	EQUITY	5,025,698		5,025,698	WARRANT	***WTS LB LUX EQ FIN SA INDIAN	LOW EX PRICE WT ON CANARA BANK		
897853AH0	59	23,482,000.00	CORPBOND	39,800,000		39,800,000	CBOND	TRUE TEMPER SPORTS INC	SR SUB NOTE	CC	Caa3
196479ME6	100	23,480,000.00	MUNIBOND	23,480,000		23,480,000	MUNIFLT	COLORADO HSG & FIN AUTH MULTI	FAMILY PROJECT BNDS SERIES	A-1+	VMIG
37411105	113.19	20,117,258.70	EQUITY	2,419,205	2,241,475	177,730	COMMON	APACHE CORP		A	
292505104	67.86	18,039,359.52	EQUITY	3,422,020	3,156,188	265,832	COMMON	***ENCANA CORP		B+	
76009NAE0	97.75	17,855,015.00	CORPBOND	16,903,000	-1,363,000	18,266,000	CBOND	***RENT A CENTER INC	SENIOR SUB NOTE	B+	B2
219350105	15.93	16,906,031.10	EQUITY	5,187,974	4,126,704	1,061,270	COMMON	CORNING INC		B-	
57636Q104	208.53	16,656,750.81	EQUITY	128,445	48,568	79,877	COMMON	MASTERCARD INC		NR	
464287192	90.7	15,133,385.70	EQUITY	20,601	-146,250	166,851	ETF	ISHARES TRUST-DOW JONES US	TRANSPORTATION AVERAGE INDEX		
453038408	43.31	14,735,144.75	EQUITY	1,552,461	1,212,236	340,225	COMMON	***IMPERIAL OIL LTD NEW		A+	
74347R552	80.25	14,640,729.75	EQUITY	135,814	-46,625	182,439	ETF	PROSHARES TRUST	ULTRASHORT REAL ESTATE		
55276GAA3	70	14,503,790.00	CORPBOND	92,684,800	71,965,100	20,719,700	CBOND	MBIA INSURANCE CORPORATION	144A	A	Baa1
652366AA3	76	14,227,200.00	CORPBOND	18,720,000		18,720,000	CBOND	NEWPORT TELEVISION LLC		CCC+	CAA1
842587107	39.5	14,123,422.50	EQUITY	43,546	-314,009	357,555	COMMON	SOUTHERN CO		A-	
307000109	28.51	13,878,411.41	EQUITY	501,003	14,212	486,791	COMMON	FAMILY DOLLAR STORES INC		A+	
45773Y105	11.12	13,863,582.00	EQUITY	2,217,900	971,175	1,246,725	COMMON	INNERWORKINGS INC		NR	
874039100	9.37	13,785,284.55	EQUITY	2,184,770	713,555	1,471,215	ADR	***TAIWAN SEMICONDUCTOR MFG CO	LTD-SPONSORED ADR REPSTG 5 COM	A	
989701107	45.22	13,653,545.92	EQUITY	327,930	25,994	301,936	COMMON	ZIONS BANCORPORATION		A-	
742962103	42.99	13,400,240.94	EQUITY	372,820	61,114	311,706	COMMON	PRIVATEBANCORP INC		A-	
902973304	36.77	13,383,654.91	EQUITY	1,846,086	1,482,103	363,983	COMMON	US BANCORP DEL	COM NEW	A-	
380956409	31.01	12,369,113.75	EQUITY	3,556,951	3,158,076	398,875	COMMON	***GOLDCORP INC	NEW	B	
254687106	33.44	12,175,236.48	EQUITY	1,723,546	1,359,454	364,092	COMMON	WALT DISNEY CO HOLDING CO		A-	
48121CA89	102.99	12,101,325.00	CORPBOND	11,750,000		11,750,000	CORPCD	JPMORGAN CHASE BK NEW YORK N Y	C/D FDIC INS TO LIMITS	NR	
247361702	9.45	12,057,179.40	EQUITY	2,927,704	1,651,812	1,275,892	COMMON	DELTA AIR LINES INC DEL	COM NEW	NR	
917436CZ8	100	11,970,000.00	MUNIBOND	11,970,000		11,970,000	MUNIFLT	UTAH HSG CORP SINGLE FAMILY	MTG REV SER G-2 CL I	A-1+	VMIG
18490102	57.01	11,724,049.49	EQUITY	429,123	223,474	205,649	COMMON	ALLERGAN INC		B	
55616P104	19.91	11,405,582.87	EQUITY	720,222	147,365	572,857	COMMON	MACYS INC		B	
8.96E+112	9.1	11,375,000.00	EQUITY	1,250,000		1,250,000	COMMON	TRIAN ACQUISITION I CORP		NR	
24702R101	17.25	11,213,517.75	EQUITY	1,239,560	589,501	650,059	COMMON	DELL INC		B+	
50075N104	33.74	11,035,746.68	EQUITY	3,930,376	3,603,294	327,082	COMMON	KRAFT FOODS INC	CL A	NR	
92220P105	60.01	10,833,485.28	EQUITY	756,218	575,690	180,528	COMMON	VARIAN MEDICAL SYSTEMS INC		B+	
969904101	19.02	10,787,991.84	EQUITY	505,319	-61,873	567,192	COMMON	WILLIAMS SONOMA INC		B+	

579064106	35.13	10,604,728.23	EQUITY	391,048	89,177	301,871	COMMON	MCAFFEE INC		B-	
670346105	45.46	10,394,156.24	EQUITY	2,185,210	1,956,566	228,644	COMMON	NUCOR CORP		B	
382550101	16.27	10,283,453.50	EQUITY	513,928	-118,122	632,050	COMMON	GOODYEAR TIRE & RUBBER CO		B-	
666807102	64.99	10,255,876.93	EQUITY	114,696	-43,111	157,807	COMMON	NORTHROP GRUMMAN CORP		A-	
32511107	53.22	10,147,031.64	EQUITY	15,814,830	15,624,168	190,662	COMMON	ANADARKO PETROLEUM CORP		A-	
517840D76	100	10,000,000.00	MUNIBOND	10,000,000		10,000,000	MUNIFLT	LAS VEGAS VALLEY NEV WTR DIST	ADJ-WTR IMPT-SER B	AA+	AA1
826200AC1	100.6	9,999,640.00	CORPBOND	3,080,000	-6,860,000	9,940,000	CFGN	SIEMENS FINANCIERINGSMAATSCHAP	PIJ NV 5.750% 20161017 SERIES#	AA-	A1
548910108	1.17	9,852,687.00	EQUITY	8,421,100		8,421,100	COMMON	LPATH INC			
46625H100	40.3	9,726,969.20	EQUITY	7,216,875	6,975,511	241,364	COMMON	JPMORGAN CHASE & CO	FORMERLY J P MORGAN CHASE AND	B	
872540109	32.93	9,485,980.45	EQUITY	641,977	353,912	288,065	COMMON	TJX COMPANIES INC NEW		A+	
37733W105	43.79	9,151,847.26	EQUITY	568,524	359,530	208,994	ADR	***GLAXOSMITHKLINE PLC	SPONSORED ADR(FRM GLAXO WELL)		
02209S103	20.22	8,657,658.06	EQUITY	1,728,007	1,299,834	428,173	COMMON	ALTRIA GROUP INC		A	
32346108	21.46	8,611,275.66	EQUITY	144,092	-257,179	401,271	COMMON	AMYLIN PHARMACEUTICALS INC		C	
451100101	45.15	8,420,158.95	EQUITY	400	-186,093	186,493	MLP	ICAHN ENTERPRISES L P	DEPOSITARY UNIT	NR	
03819M106	1.12	7,954,992.64	EQUITY	57,850	-7,044,822	7,102,672	COMMON	APPLIED ENERGETICS INC		C	
034918AC6	76	7,897,920.00	CORPBOND	12,456,000	2,064,000	10,392,000	CBOND	ANGIOTECH PHARMACEUTICALS INC		C	CAA1
655044105	58.02	7,882,307.10	EQUITY	214,791	78,936	135,855	COMMON	NOBLE ENERGY INC		B+	
969199108	29.93	7,834,656.38	EQUITY	1,019,377	757,611	261,766	COMMON	***WILLBROS GROUP INC		NR	
677862104	55	7,816,655.00	EQUITY	157,908	15,787	142,121	ADR	***OIL CO LUKOIL-SPONSORED ADR			
233331107	42.05	7,801,662.65	EQUITY	273,558	88,025	185,533	COMMON	DTE ENERGY CO		B	
09852TAA4	67	7,768,650.00	CORPBOND	24,095,000	12,500,000	11,595,000	CBOND	BONTEN MEDIA GROUP LLC		CCC+	CAA2
67774109	29.05	7,606,829.65	EQUITY	303,666	41,813	261,853	COMMON	BARNES & NOBLE INC		B	
060505DR2	77	7,603,750.00	CORPBOND	18,260,000	8,385,000	9,875,000	CBOND	BANK AMERICA CORP	SUB NOTE	A	A1
74726MAG4	94.837	7,586,960.00	CORPBOND	8,000,000		8,000,000	CBOND	QANTAS AIRWAYS LTD 6.050% 2016	0415 SERIES# 144A	BBB+	Baa1
502413AW7	112.625	7,549,253.75	CORPBOND	7,499,000	796,000	6,703,000	CBONDCNV	L-3 COMMUNICATIONS CORP	CONV CONTINGENT DEBT SECS	BB+	Ba3e
91528XAA7	45.5	7,507,500.00	CORPBOND	19,500,000	3,000,000	16,500,000	CBOND	UNO RESTAURANT CORP		CCC-	CA
62913F201	40.23	7,438,366.08	EQUITY	73,677	-111,219	184,896	COMMON	NII HOLDINGS INC	CL B	NR	
665859104	75.45	7,433,258.55	EQUITY	191,318	92,799	98,519	COMMON	NORTHERN TRUST CORP		A-	
78463V107	82.8	7,430,140.80	EQUITY	1,100,160	1,010,424	89,736	ETF	SPDR GOLD TR	GOLD SHS		
87311L104	11.81	7,397,476.94	EQUITY	520,962	-105,412	626,374	COMMON	TW TELECOM INC	CLASS A	NR	
803054204	56.18	7,347,501.30	EQUITY	232,312	101,527	130,785	ADR	***SAP AKTIENGESSELLSCHAFT	SPONSORED ADR		
629377508	27.11	7,272,203.28	EQUITY	1,894,301	1,626,053	268,248	COMMON	NRG ENERGY INC	NEW	NR	
73755L107	165.16	7,085,529.16	EQUITY	146,133	103,232	42,901	COMMON	***POTASH CORP OF SASKATCHEWAN	INC CANADIAN LISTED	B	
74347R867	65.5	7,027,757.00	EQUITY	128,139	20,845	107,294	ETF	PROSHARES TRUST	ULTRASHORT DOW30 PROSHARES		
25857BAA4	92.232	7,009,632.00	MONEYMKT	34,800,000	27,200,000	7,600,000	MUNI	DOUBLE OAK CAPITAL TRUST I	28 DAY AUCTION	AA	A2
16941R108	81.8	7,008,787.60	EQUITY	54,669	-31,013	85,682	ADR	***CHINA PETE & CHEM CORP	SPONSORED ADR REPSTG H SHS		
52517PH61	84.515	6,997,842.00	CORPBOND	4,435,000	-3,845,000	8,280,000	MEDNOTE	LEHMAN BROTHERS HOLDINGS INC		D	B3
115236101	23.1	6,967,375.80	EQUITY	577,645	276,027	301,618	COMMON	BROWN & BROWN INC		A+	
957090103	64.68	6,912,739.68	EQUITY	105,487	-1,389	106,876	COMMON	WESTAMERICA BANCORP		A	
48121CA97	44.87	6,856,136.00	CORPBOND	15,280,000		15,280,000	CBOND	JPMORGAN CHASE BK NEW YORK N Y	R/MD 9.00 12/07/2022	AAe	Aaa
704326107	32.09	6,759,694.32	EQUITY	468,272	257,624	210,648	COMMON	PAYCHEX INC		A+	
751028101	68.12	6,715,950.80	EQUITY	2,216,487	2,117,897	98,590	COMMON	RALCORP HOLDINGS INC NEW		B-	
74163PAE2	87.066	6,704,082.00	MONEYMKT	23,000,000	15,300,000	7,700,000	MUNI	PRIMUS FINANCIAL PRODUCTS	28 DAY AUCTION	AA	AA2
674599105	70.95	6,701,511.30	EQUITY	8,083,693	7,989,239	94,454	COMMON	OCCIDENTAL PETE CORP		A-	
796253ZA3	100	6,670,000.00	MUNIBOND	6,670,000		6,670,000	MUNIFLT	SAN ANTONIO TEX ELEC & GAS	FLTG -TRS SER K15 REG D	A-1	NR
52517PYN5	25.294	6,662,186.66	CORPBOND	22,559,000	-3,780,000	26,339,000	MEDNOTE	LEHMAN BROTHERS HOLDINGS INC		D	B3
67066G104	10.89	6,637,455.00	EQUITY	644,626	35,126	609,500	COMMON	NVIDIA CORP		B	
574599106	19.01	6,634,490.00	EQUITY	513,932	164,932	349,000	COMMON	MASCO CORP		B+	
12541W209	56.01	6,632,088.09	EQUITY	978,224	859,815	118,409	COMMON	C H ROBINSON WORLDWIDE INC	NEW	A+	
Y2109Q101	49.18	6,562,038.22	EQUITY	66,162	-67,267	133,429	COMMON	***DRYSHIPS INC		NR	
927781CQ5	100	6,520,000.00	MUNIBOND	6,520,000		6,520,000	MUNIFLT	VIRGINIA COLLEGE BLDG AUTH VA	EDL FACS REV	AA+	AA1
580645109	40.23	6,450,116.13	EQUITY	704,786	544,455	160,331	COMMON	MCGRAW HILL COMPANIES INC		NR	
472319102	21.44	6,441,412.16	EQUITY	361,482	61,043	300,439	COMMON	JEFFERIES GROUP INC NEW		A-	
880779103	33.81	6,440,534.52	EQUITY	1,366,669	1,176,177	190,492	COMMON	TEREX CORP NEW		B-	
345397TZ6	69.667	6,429,567.43	CORPBOND	9,229,000		9,229,000	CBOND	***FORD MOTOR CREDIT CO	GLOBAL NOTE	B-	B1
591992631	51	6,346,899.00	EQUITY	868,667	744,218	124,449	COMMON	METLIFE INC	CONTRA CUSIP		
733174106	10.5	6,345,402.00	EQUITY	752,069	147,745	604,324	COMMON	POPULAR INC		A-	
560879108	7.81	6,331,223.36	EQUITY	817,856	7,200	810,656	COMMON	MAKO SURGICAL CORP		NR	
852060AT9	92	6,317,640.00	CORPBOND	5,177,000	-1,690,000	6,867,000	CBOND	SPRINT CAPITAL CORP	MAKE WHOLE CALL	BB	BAA3
68214Q200	41.33	6,311,504.30	EQUITY	152,710		152,710	PREFCONV	OMNICARE CAP TR II 4%	TR PFD INCOME EQI REDEEMABLE	B	B3
48121CTK2	99.12	6,284,208.00	CORPBOND	6,340,000		6,340,000	CORPCD	JPMORGAN CHASE BK NEW YORK N Y	C/D FDIC INS TO LIMITS	AA	Aaa
529771107	32.6	6,165,442.40	EQUITY	121,229	-67,895	189,124	COMMON	LEXMARK INTERNATIONAL INC	CL A	B+	
52517PK59	25.157	6,147,112.95	CORPBOND	24,675,000	240,000	24,435,000	MEDNOTE	LEHMAN BROS HLDGS INC	MEDIUM TERM NTS	D	B3
177376100	27.46	6,130,637.22	EQUITY	295,138	71,881	223,257	COMMON	CITRIX SYSTEMS INC		B+	

31845F100	13.9	5,881,048.30	EQUITY	423,112	15	423,097	COMMON	FIRST ADVANTAGE CORPORATION	CL A	NR	
55482103	21.07	5,799,348.94	EQUITY	851,762	576,520	275,242	COMMON	BJ SERVICES CO		B+	
69331C108	40.31	5,761,226.13	EQUITY	220,788	77,865	142,923	COMMON	PG&E CORP		B	
382410405	43.57	5,708,889.96	EQUITY	223,253	92,225	131,028	COMMON	GOODRICH PETROLEUM CORP NEW		C	
047468AB9	77.099	5,705,326.00	MONEYMKT	44,500,000	37,100,000	7,400,000	MEDTERM	ATHILON CAPITAL CORP	SERIES B	AA	AA2
240028AF7	77.5	5,626,500.00	CORPBOND	7,260,000		7,260,000	CBOND	DAYTON SUPERIOR CORP	SR SUB NT	CCC+	Caa1
681919106	40.7	5,568,492.60	EQUITY	2,387,984	2,251,166	136,818	COMMON	OMNICOM GROUP INC		A+	
343498101	30	5,542,410.00	EQUITY	192,904	8,157	184,747	COMMON	FLOWERS FOODS INC		NR	
464287465	57.72	5,530,845.84	EQUITY	956,007	860,185	95,822	ETF	ISHARES TRUST	MSCI EAFE INDEX FUND		
524901105	37	5,508,930.00	EQUITY	708,600	559,710	148,890	COMMON	LEGG MASON INC		A	AAA
37373P105	12.618	5,458,256.58	EQUITY	441,027	8,450	432,577	COMMON	***GERDAU AMERISTEEL CORP		B-	
278265103	35.97	5,430,894.48	EQUITY	259,467	108,483	150,984	COMMON	EATON VANCE CORP-NON VTG		A-	
222816100	94.08	5,429,827.20	EQUITY	1,469,076	1,411,361	57,715	COMMON	COVANCE INC		B+	
20441W203	51.69	5,423,831.70	EQUITY	113,918	8,988	104,930	ADR	***COMPANHIA DE BEBIDAS DAS	AMERS AMBEV SPONSORED ADR		
393122106	38.5	5,373,291.00	EQUITY	147,717	8,151	139,566	COMMON	GREEN MOUNTAIN COFFEE ROASTERS	INC (FORMERLY GREEN MOUNTAIN	B+	
41752X101	17.173	5,359,229.62	EQUITY	778,564	466,491	312,073	COMMON	***HARVEST ENERGY TRUST	TRUST UNITS	NR	
45804CAA4	92.232	5,349,456.00	MONEYMKT	54,400,000	48,600,000	5,800,000	MUNI	RIVERMONT INC 2006-3		AA	A2
91935502	43.62	5,299,481.04	EQUITY	79,079	-42,413	121,492	COMMON	BLACKBOARD INC		NR	
M4146Y108	12.94	5,288,642.70	EQUITY	482,456	73,751	408,705	COMMON	***EZCHIP SEMICONDUCTOR LTD		NR	
75524DAD2	93	5,287,980.00	CORPBOND	5,686,000		5,686,000	CBOND	RBS GLOBAL INC / REXNORD LLC		CCC+	CAA1
09247X101	207.83	5,284,493.41	EQUITY	295,164	269,737	25,427	COMMON	BLACKROCK INC		B+	
00254ECN0	103.38	5,220,690.00	CORPBOND	12,925,000	7,875,000	5,050,000	MEDNOTE	SVENSK EXPORTKREDIT AB 0.000%	20081218 SERIES# bskt MTN	AA+	Aa1
375558103	47.17	5,171,341.44	EQUITY	922,313	812,681	109,632	COMMON	GILEAD SCIENCES INC		B-	
60467R118	6.73	5,125,231.50	EQUITY	765,618	4,068	761,550	WARRANT	A WTS MIRANT CORP	WTS ON MIRANT CORP CL A		
208131101	36.9	5,102,458.20	EQUITY	138,823	545	138,278	COMMON	ALPHARMA INC-CL A		B-	
49446R109	40.69	5,072,537.47	EQUITY	719,885	595,222	124,663	REIT	KIMCO REALTY CORP		A+	
931422109	32.84	5,042,417.80	EQUITY	1,391,267	1,237,722	153,545	COMMON	WALGREEN CO		A+	
4165X2BJ4	100.6	5,030,000.00	CORPBOND	7,500,000	2,500,000	5,000,000	MEDNOTE	HARTFORD LIFE INS CO	SPX, SX5E, NKY PRINC PROT NT	AA-	A1
913017109	62.49	5,015,634.87	EQUITY	964,939	884,676	80,263	COMMON	UNITED TECHNOLOGIES CORP		A+	
500631106	13.26	4,955,407.86	EQUITY	1,482,648	1,108,937	373,711	ADR	***KOREA ELECTRIC POWER CORP	SPONSORED ADR REPSTG 1/2 COM		
88164L100	19.34	4,904,101.82	EQUITY	471,827	218,254	253,573	COMMON	TESSERA TECHNOLOGIES INC		NR	
231021106	54.41	4,839,388.63	EQUITY	319,062	230,119	88,943	COMMON	CUMMINS INC		B	
929042109	100.92	4,795,617.48	EQUITY	843,667	796,148	47,519	REIT	VORNADO REALTY TRUST		A-	
30033R108	5.55	4,793,418.45	EQUITY	1,853,301	989,622	863,679	COMMON	EVERGREEN SOLAR INC		NR	
284131208	11.02	4,784,189.74	EQUITY	654,311	220,174	434,137	ADR	ELAN CORP PLC 1 ADR REP	R 01.00 SHR		
189054109	63.61	4,767,823.94	EQUITY	167,708	92,754	74,954	COMMON	CLOROX CO		A	
058521AG0	76.268	4,728,616.00	MONEYMKT	28,300,000	22,100,000	6,200,000	MUNI	BALLANTYNE TAXABLE NOTES A3B		AA	AA3
25271C102	105	4,717,440.00	EQUITY	741,132	696,204	44,928	COMMON	DIAMOND OFFSHORE DRILLING INC		B	
565849106	39.87	4,699,716.12	EQUITY	257,254	139,378	117,876	COMMON	MARATHON OIL CORP		B+	
831756AA9	84.75	4,661,250.00	CORPBOND	40,400,000	34,900,000	5,500,000	CBOND CNV	SMITH & WESSON HLDG CORP	SR NT CONV		
778296103	37.42	4,558,092.78	EQUITY	195,206	73,397	121,809	COMMON	ROSS STORES INC		A+	
V3267N107	20.53	4,534,871.70	EQUITY	285,296	64,406	220,890	COMMON	***EXCELL MARITIME CARRIES LTD		NR	
889478103	24.95	4,486,209.60	EQUITY	233,638	53,830	179,808	COMMON	TOLL BROTHERS INC		B+	
48203R104	25.89	4,482,516.93	EQUITY	309,324	136,187	173,137	COMMON	JUNIPER NETWORKS		B	
91911X104	19.6	4,475,895.20	EQUITY	206,887	-21,475	228,362	COMMON	VALEANT PHARMACEUTICALS INTL		C	
153501101	10.62	4,401,225.36	EQUITY	314,001	-100,427	414,428	COMMON	***CENTRAL FUND OF CANADA LTD	CL-A NON-VOTING SHARES	NR	
918194101	30.95	4,373,575.45	EQUITY	1,956,220	1,814,909	141,311	COMMON	VCA ANTECH INC		NR	
880459B35	99.978	4,349,043.00	MUNIBOND	4,350,000		4,350,000	MUNICIPL	TENNESSEE HSG DEV AGY REV	MISIDENTIAL HSG FIN-SER B	AA	AA2
767204100	274.51	4,306,512.88	EQUITY	47,062	31,374	15,688	ADR	***RIO TINTO PLC	SPONSORED ADR		
50540R409	73.55	4,263,031.55	EQUITY	328,774	270,813	57,961	COMMON	LABORATORY CORP AMER HLDGS	NEW	B+	
682189105	7.24	4,228,891.24	EQUITY	746,575	162,474	584,101	COMMON	ON SEMICONDUCTOR CORP		NR	
23608102	41.35	4,221,173.40	EQUITY	279,177	177,093	102,084	COMMON	AMEREN CORP		A-	
882720TE5	99.892	4,170,491.00	MUNIBOND	4,175,000		4,175,000	MUNICIPL	TEXAS ST G/O VETS HSG ASSIST	PG-FD II-C-1 PSAR/MD 5.25	AA	AA1
G2552X108	55.22	4,165,410.26	EQUITY	803,171	727,738	75,433	COMMON	***COVIDIEN LIMITED		NR	
25857EAA8	92.232	4,150,440.00	MONEYMKT	71,800,000	67,300,000	4,500,000	MUNI	DOUBLE OAK CAPITAL TRUST	28 DAY AUCTION	AA	A2
52769106	33.46	4,124,580.74	EQUITY	374,056	250,787	123,269	COMMON	AUTODESK INC		B	
45805AAA7	91.389	4,112,505.00	MONEYMKT	31,300,000	27,300,000	4,000,000	MUNI	INSURANCE NOTE CAPITAL MM		AA-	A3
06739F291	48.25	4,092,227.25	EQUITY	41,852	-42,961	84,813	ETFFOR	BARCLAYS BK PLC	IPATH ETNS LKD MSCI INDIA		
124857202	15.68	4,077,301.76	EQUITY	5,467,027	5,206,995	260,032	COMMON	CBS CORP	NEW CLASS B	B-	
2255107	11.11	4,060,205.05	EQUITY	391,632	26,177	365,455	ADR	***AU OPTRONICS CORP	SPONSORED ADR		
54606LGC6	100	4,000,000.00	MUNIBOND	4,000,000		4,000,000	MUNIMM	LOUISA VA INDL DEV AUTH	POLLUTN CTL REV IAM COML PAPER	NR	VMIG
54606LGD4	100	4,000,000.00	MUNIBOND	4,000,000		4,000,000	MUNIMM	LOUISA VA INDL DEV AUTH	POLLUTN CTL REV IAM COML PAPER	NR	VMIG
707882106	52.76	3,973,777.68	EQUITY	127,948	52,630	75,318	COMMON	PENN VIRGINIA CORP		B+	
52517PA35	25.232	3,965,965.76	CORPBOND	15,853,000	135,000	15,718,000	MEDNOTE	LEHMAN BROTHERS HOLDINGS INC		D	B3



496902404	14.657	2,605,897.34	EQUITY	813,567	635,775	177,792	COMMON	***KINROSS GOLD CORP	NEW	B-	
28251TAC7	26	2,600,000.00	CORPBOND	5,000,000	-5,000,000	10,000,000	CBOND	801 GRAND CDO SERIES 2006-1 LL	C FRN 20160920 SERIES# 144a 14	AA	
81369Y605	20.01	2,597,698.20	EQUITY	1,318,512	1,188,692	129,820	ETF	SECTOR SPDR - FINANCIAL	SHS BEN INT		
75952B105	12.95	2,550,036.30	EQUITY	3,253,603	3,056,689	196,914	COMMON	RELIANT ENERGY INC		NR	
413627AZ3	51	2,550,000.00	CORPBOND	5,000,000		5,000,000	CBOND	HARRAH'S OPERATING CO INC		B+	CAA1
737715AA0	92.232	2,536,380.00	MONEYMKT	19,730,000	16,980,000	2,750,000	MUNI	POTOMAC TRUST CAPITAL MM SEC	2004-II	AA	AA3
48121CRP3	100.656	2,516,400.00	CORPBOND	2,500,000		2,500,000	CORPCD	JPMORGAN CHASE BK NEW YORK N Y	C/D FDIC INS TO LIMITS	NR	Aaa
14965A101	14.13	2,484,477.90	EQUITY	114,270	-61,560	175,830	COMMON	CAVIUM NETWORKS INC		NR	
638612101	51.5	2,480,394.50	EQUITY	51,609	3,446	48,163	COMMON	NATIONWIDE FINANCIAL SERVICES	INC-CL A	B+	
13321L108	22.16	2,469,576.88	EQUITY	900,088	788,645	111,443	COMMON	***CAMECO CORP		B	
395150105	17.3	2,446,877.40	EQUITY	193,459	52,021	141,438	COMMON	GREENFIELD ONLINE INC		NR	
554382101	66.47	2,427,284.99	EQUITY	28,602	-7,915	36,517	REIT	MACERICH CO		B	
74347T202	9.55	2,423,790.00	EQUITY	126,900	-126,900	253,800	COMMON	UTS PROSPECT ACQUISITION CORP	UNIT 1 COM & 1 WT EXP		
552541104	44.3	2,416,122.00	EQUITY	60,981	6,441	54,540	COMMON	M & F WORLDWIDE CORP		B	
870757AA9	30.085	2,406,800.00	CORPBOND	6,000,000	-2,000,000	8,000,000	CBOND	SAINT ACQUISITION CORP	FLOAT RATE NOTE 144A	B-	VMG2
482480100	33.79	2,388,885.42	EQUITY	99,164	28,466	70,698	COMMON	KLA-TENCOR CORP		B	
264411505	25.2	2,372,983.20	EQUITY	168,950	74,784	94,166	REIT	DUKE REALTY CORP	NEW	A-	
456788108	34.92	2,369,287.08	EQUITY	104,231	36,382	67,849	ADR	***INFOSYS TECHNOLOGIES LTD	SPONS ADR REPSTG 1/2 EQUITY SH		
297178105	129	2,334,771.00	EQUITY	20,213	2,114	18,099	REIT	ESSEX PROPERTY TRUST INC		A-	
629491101	41	2,325,438.00	EQUITY	2,050,087	1,993,369	56,718	COMMON	NYSE EURONEXT		NR	
45804RAA1	92.232	2,305,800.00	MONEYMKT	52,600,000	50,100,000	2,500,000	MUNI	INC MONEY MARKET SEC SER2003-5	28 DAY AUCTION	AA	A2
749941100	3.39	2,300,972.67	EQUITY	710,438	31,685	678,753	COMMON	RF MICRO DEVICES INC		B-	
45805CAA3	91.389	2,284,725.00	MONEYMKT	24,700,000	22,200,000	2,500,000	MUNI	INSURANCE NOTE CAPITAL MM		AA-	A3
37940X102	45.44	2,282,451.20	EQUITY	151,977	101,747	50,230	COMMON	GLOBAL PAYMENTS INC		NR	
40047102	5.96	2,264,138.44	EQUITY	1,110,644	730,755	379,889	COMMON	ARENA PHARMACEUTICALS INC		NR	
66977W109	24.7	2,243,155.20	EQUITY	98,111	7,295	90,816	COMMON	***NOVA CHEMICALS CORP		C	
25960P109	23.73	2,236,955.91	EQUITY	126,779	32,512	94,267	COMMON	DOUGLAS EMMETT INC		NR	
98310W108	16.63	2,227,239.27	EQUITY	731,480	597,551	133,929	COMMON	WYNDHAM WORLDWIDE CORPORATION		NR	
043353AA9	89.5	2,222,285.00	CORPBOND	1,420,000	-1,063,000	2,483,000	CBOND	ARVINMERITOR -CORP BOND		B	B2
16115Q308	36.06	2,220,863.28	EQUITY	70,992	9,404	61,588	COMMON	CHART INDUSTRIES INC	COM PAR \$0.01	NR	
19589308	11.48	2,203,195.68	EQUITY	1,311,878	1,119,962	191,916	COMMON	ALLIED WASTE INDUSTRIES INC	NEW	B-	
87089AAA6	83.843	2,199,770.34	CORPBOND	2,623,678		2,623,678	CBOND	SWISS RE CAPITAL I LP VARIABLE	RATE BOND PERP SERIES# 144A	A	A2
534187109	52	2,199,028.00	EQUITY	1,908,130	1,865,841	42,289	COMMON	LINCOLN NATIONAL CORP-IND		B+	
337930101	4.06	2,171,547.84	EQUITY	527,764	-7,100	534,864	COMMON	FLAGSTAR BANCORP INC		B-	
18451C109	14	2,170,798.00	EQUITY	128,099	-26,148	155,057	COMMON	CLEAR CHANNEL OUTDOOR HOLDINGS	INC CL A	NR	
047468AA1	77.099	2,158,772.00	MONEYMKT	25,800,000	23,000,000	2,800,000	MEDTERM	ATHILON CAPITAL CORP	28DAY AUCTION	AA	AA2
15351109	40.3	2,143,113.70	EQUITY	22,997	-30,182	53,179	COMMON	ALEXION PHARMACEUTICALS INC		C	
89365K206	0.57	2,126,952.72	EQUITY	3,732,496	1,000	3,731,496	COMMON	TRANSGENOMIC INC		NR	
42805T105	8.64	2,082,646.08	EQUITY	184,704	-56,343	241,047	COMMON	HERTZ GLOBAL HLDGS INC		NR	
49130PHJ6	99.84	2,066,688.00	MUNIBOND	2,070,000		2,070,000	MUNICIPL	KENTUCKY HSG CORP HSG REV	SER D	AAA	AAA
03485P201	19.44	2,027,630.88	EQUITY	405,065	300,763	104,302	ADR	***ANGLO AMERICAN PLC	ADR NEW		
74347R875	50.6	2,015,853.40	EQUITY	45,910	6,071	39,839	ETF	PROSHARES TRUST	ULTRASHORT QQQ PROSHARES		
92644D209	9.95	2,009,900.00	EQUITY	101,000	-101,000	202,000	COMMON	UTS VICTORY ACQUISITION CORP	UNIT 1 COM & 1 WT EXP		
810186106	26.41	2,009,801.00	EQUITY	244,224	168,124	76,100	COMMON	SCOTTS MIRACLE-GRO CO (THE)		B	
88706M103	31.72	1,999,501.92	EQUITY	76,129	13,093	63,036	COMMON	TIM HORTONS INC	COM	NR	
12189T104	99.03	1,998,623.46	EQUITY	750,221	730,039	20,182	COMMON	BURLINGTON NORTHERN SANTA FE	CORP	A-	
152312104	16.46	1,992,812.20	EQUITY	185,022	63,952	121,070	COMMON	CENTEX CORP		NR	
65820E5B2	99.989	1,989,781.10	MUNIBOND	1,990,000		1,990,000	MUNICIPL	NORTH CAROLINA HSG FIN AGY	HOME OWNERSHIP REV SER 16 A	AA	AA2
650203102	15.25	1,984,025.00	EQUITY	317,836	187,736	130,100	COMMON	NEWALLIANCE BANCSHARES INC		NR	
649902MA8	95.898	1,978,577.12	MUNIBOND	2,063,210		2,063,210	MUNICIPL	NEW YORK ST DORM AUTH ST PERS	ST PER INCOME TAX REV BD 2007A	AAA	NR
835699307	31.77	1,975,553.91	EQUITY	142,674	80,491	62,183	ADR	***SONY CORP-ADR NEW			
635656108	26.8	1,966,986.00	EQUITY	13,725	-59,670	73,395	ADR	***NICE SYSTEMS LTD	SPONSORED ADR		
52078P102	6.76	1,966,544.84	EQUITY	3,105,183	2,814,274	290,909	COMMON	LAWSON SOFTWARE INC		NR	
45804BAA6	92.232	1,936,872.00	MONEYMKT	39,500,000	37,400,000	2,100,000	MUNI	RIVERMONT INC		AA	A2
806605101	18.4	1,922,027.20	EQUITY	757,788	653,330	104,458	COMMON	SCHERING PLOUGH CORP		B+	
902973155	14	1,918,000.00	EQUITY	257,054	120,054	137,000	PREFERRED	US BANCORP DEL	DEPOSITARY SHS REPSTG 1/1000TH	A+	A1
52522L459	8.23	1,914,956.40	EQUITY	232,680		232,680	COMMON	LEHMAN BROS HLDGS INC	RETURN OPTIMIZATION SECS LKD		
929903EF5	76.5	1,912,500.00	CORPBOND	5,700,000	3,200,000	2,500,000	CBOND	WACHOVIA CORP		A-	A3
754730109	30.69	1,910,360.43	EQUITY	256,954	194,707	62,247	COMMON	RAYMOND JAMES FINANCIAL INC		A-	
058521AF2	76.268	1,906,700.00	MONEYMKT	66,500,000	64,000,000	2,500,000	MUNI	BALLANTYNE TAXABLE NOTES A3A		AA	AA3
28336L109	13.3	1,893,082.10	EQUITY	1,745,614	1,603,277	142,337	COMMON	EL PASO CORPORATION		B-	
143658300	39.23	1,888,689.12	EQUITY	1,116,201	1,068,057	48,144	COMMON	CARNIVAL CORP	COMMON PAIRED STOCK	A+	
441060100	39.46	1,886,266.92	EQUITY	178,363	130,561	47,802	COMMON	HOSPIRA INC		NR	
74834L100	56.25	1,879,425.00	EQUITY	332,358	298,946	33,412	COMMON	QUEST DIAGNOSTICS INC		B	

464287622	65.93	1,853,160.44	EQUITY	188,089	159,981	28,108	ETF	ISHARES TRUST	RUSSELL 1000 INDEX FUND		
841513LU6	91.227	1,848,084.77	MUNIBOND	2,025,809		2,025,809	MUNICIPL	SOUTHEAST TEX HSG FIN CORP	SINGLE FAMILY MTG BKD SECS	NR	AAA
02364W105	46.9	1,832,523.70	EQUITY	1,472,928	1,433,855	39,073	ADR	***AMERICA MOVIL S A B DE C V	SPONSORED ADR REPSTG SER L SHS		
26441C105	18.59	1,816,744.93	EQUITY	1,493,264	1,395,537	97,727	COMMON	DUKE ENERGY CORPORATION	(HOLDING COMPANY) NEW	B	
G27631AA1	90.75	1,811,370.00	CORPBOND	1,993,000	-3,000	1,996,000	CFGN	DIGICEL LTD 8.875% 20150115 SE	RIES# REGS	CCC+	VMIG
480838101	35.82	1,791,035.82	EQUITY	100,836	50,835	50,001	COMMON	JOSEPH A BANK CLOTHIERS INC		B+	
42330P107	27.16	1,776,182.52	EQUITY	220,209	154,812	65,397	COMMON	HELI ENERGY SOLUTIONS GROUP	INC	B	
74347R883	72.5	1,773,567.50	EQUITY	104,699	80,236	24,463	ETF	PROSHARES TRUST	ULTRASHORT S&P500 PROSHARES		
52522L525	9.22	1,773,273.38	EQUITY	192,329		192,329	WARRANT	LEHMAN BROS HOLDINGS INC	PRINC PROT ABS RET NT LKD TO		
118759109	45.12	1,758,867.84	EQUITY	316,997	278,015	38,982	COMMON	BUCCYRUS INTERNATIONAL INC		NR	
25483BJ79	100	1,750,000.00	MONEYMKT	11,950,000	10,200,000	1,750,000	MUNI	DISTRICT OF COLUMBIA	28 DAY SAVER	AA	A2
754907103	47.1	1,737,236.40	EQUITY	727,233	690,349	36,884	REIT	RAYONIER INC	REIT	B+	
876664103	52.83	1,725,005.16	EQUITY	31,607	-1,045	32,652	REIT	TAUBMAN CENTERS INC		B-	
759351406	49.75	1,720,305.25	EQUITY	1,250,050	1,215,471	34,579	COMMON	REINSURANCE GROUP OFSHR	USD 0.01USD	A-	
12561W105	27.16	1,678,488.00	EQUITY	111,880	50,080	61,800	COMMON	CLECO CORP HLDGS NEW	COM	B+	
45884X103	18.69	1,665,335.07	EQUITY	17,729	-71,374	89,103	COMMON	INTERMUNE INC		NR	
204448104	21.24	1,651,962.24	EQUITY	88,750	10,974	77,776	ADR	***COMPANIA DE MINAS BUENAVEN-	TURA SA-SPONSORED ADR REPSTG 2		
483007704	48.57	1,637,294.70	EQUITY	54,161	20,451	33,710	COMMON	KAISER ALUMINUM CORPORATION	NEW	NR	
427096508	9.6	1,609,315.20	EQUITY	152,637	-15,000	167,637	COMMON	HERCULES TECHNOLOGY GROWTH	CAPITAL INC	NR	
52520W556	6.58	1,605,256.80	EQUITY	243,960		243,960	COMMON	LEHMAN BROTHERS HOLDINGS INC	BUFFERED PRINCIPAL AT RISK NT		
73936B408	31.48	1,595,500.84	EQUITY	1,500,011	1,449,328	50,683	ETF	POWERSHARES DB MULTI-SECTOR	COMDTY TR AGRICULTURE FUND ETF		
464287556	82.75	1,590,786.00	EQUITY	224,631	205,407	19,224	ETF	ISHARES TR	NASDAQ BIOTECHNOLOGY INDEX FD		
254543101	20.75	1,580,320.00	EQUITY	58,062	-18,098	76,160	COMMON	DIODES INC		B	
879369106	63.88	1,571,000.84	EQUITY	46,023	21,430	24,593	COMMON	TELEFLEX INC		A-	
52517P6P1	73.65	1,567,272.00	CORPBOND	1,064,000	-1,064,000	2,128,000	MEDNOTE	LEHMAN BROTHERS HOLDINGS INC		D	B3
67612W405	14.98	1,562,414.00	EQUITY	107,700	3,400	104,300	PREFERRED	ODYSSEY RE HLDGS CORP	7.42413%PERP PFD SER B FLTGT RT	BB	Ba2
69349DAA4	97.591	1,561,456.00	CORPBOND	1,600,000		1,600,000	CBOND	PNC PREFERRED FUNDING TR	144A	A-	A3
80105N105	33.39	1,558,077.57	EQUITY	778,128	731,465	46,663	ADR	***SANOFI AVENTIS	SPONSORED ADR		
13199ADD0	6.23	1,558,076.27	CORPBOND	9,250	-25,000,000	25,009,250	CBOND	CALPINE CORP	CONV CONTINGENT NOTE 6%-09/06,	D	
350060109	33.33	1,553,611.29	EQUITY	76,134	29,521	46,613	COMMON	L B FOSTER CO CL A		B-	
92336GAF3	38	1,519,620.00	CORPBOND	3,999,000		3,999,000	CFGN	VERASUN ENERGY CORP	CALL 06/01/2012	B-	Caa1
193068103	6.75	1,488,982.50	EQUITY	251,775	31,185	220,590	COMMON	COLDWATER CREEK INC		B	
76114EAF9	42.5	1,484,100.00	CORPBOND	3,492,000		3,492,000	CBOND	RESIDENTIAL CAPITAL LLC		CCC-	CA
61747S504	11.25	1,472,625.00	EQUITY	203,560	72,660	130,900	PREFERRED	MORGAN STANLEY	DEP SHS REPSTG 1/1000 PERP PFD	A-	A3
749227104	6.5	1,472,419.00	EQUITY	74,894	-151,632	226,526	REIT	RAIT FINANCIAL TRUST		B-	
305560104	8.55	1,469,606.95	EQUITY	1,003,910	832,021	171,889	COMMON	FAIRPOINT COMMUNICATIONS INC		NR	
05567LTW7	95.02	1,453,806.00	CORPBOND	13,329,000	11,799,000	1,530,000	MEDNOTE	BNP PARIBAS 0.000% 20100429 SE	RIES# BSKT MTN	AA	Aa1
320867104	29.36	1,444,365.20	EQUITY	52,420	3,225	49,195	COMMON	FIRST MIDWEST BANCORP INC-DEL		A	
74347R628	115.44	1,443,000.00	EQUITY	81,442	68,942	12,500	ETF	PROSHARES TRUST	ULTRASHORT FINANCIALS PROSHARE		
46612H402	32.32	1,435,008.00	EQUITY	139,839	95,439	44,400	COMMON	J CREW GROUP INC	COMMON STOCK	NR	
48020Q107	46.08	1,431,521.28	EQUITY	64,976	33,910	31,066	COMMON	JONES LANG LASALLE INC		B	
879246106	14.49	1,425,250.89	EQUITY	106,422	8,061	98,361	ADR	***TELE NORTE LESTE	PARTICIPACOES SA SPONSORED ADR		
685564106	24.72	1,421,350.56	EQUITY	597,028	539,530	57,498	COMMON	ORBITAL SCIENCES CORP		B-	
948741103	40	1,421,320.00	EQUITY	905,881	870,348	35,533	REIT	WEINGARTEN REALTY INVESTORS	SBI	A-	
01903Q108	14.02	1,397,723.90	EQUITY	544,123	444,428	99,695	COMMON	ALLIED CAPITAL CORP NEW		A-	
464286731	11.01	1,375,798.59	EQUITY	718,211	593,252	124,959	ETF	ISHARES INC	MSCI TAIWAN INDEX FD		
08173R104	12.25	1,367,675.75	EQUITY	240,998	129,351	111,647	COMMON	BENEFICIAL MUTUAL BANCORP INC		NR	
841513LF9	91.878	1,366,989.36	MUNIBOND	1,487,831		1,487,831	MUNICIPL	SOUTHEAST TEX HSG FIN CORP	SINGLE FAMILY MTG BKD SECS	NR	AAA
902494AP8	102	1,331,100.00	CORPBOND	1,309,000	4,000	1,305,000	CBOND	TYSON FOODS INC	CONV NT	5	
52520W515	6.692	1,327,445.19	EQUITY	198,363		198,363	COMMON	LEHMAN BROS HLDGS INC	BUFFERED PRIN AT RISK NT ON		B3
G0129K104	10.6	1,323,367.60	EQUITY	78,323	-46,523	124,846	COMMON	***AIRCASLE LTD		NR	
52522L137	5.31	1,321,526.25	EQUITY	248,875		248,875	WARRANT	WTS LEHMAN BROS HOLDINGS INC	SX5E PERF SEC W CONTINGENT PRO		
46614H301	6.35	1,318,577.50	EQUITY	52,695	-154,955	207,650	REIT	JER INVESTORS TRUST INC		NR	
45804KAA6	92.232	1,313,475.91	MONEYMKT	17,300,000	15,875,900	1,424,100	MUNI	INC MONEY MARKET SEC SER2003-3	28 DAY AUCTION	AA	A2
46625HHA1	78	1,306,500.00	CORPBOND	26,206,000	24,531,000	1,675,000	CBOND	JPMORGAN CHASE & CO		A	A1
12502BAC7	68	1,299,361.00	CORPBOND	4,201,825	2,291,000	1,910,825	CBOND	CCH I LLC / HLDGS LLC	SR SECD NT	CCC	VMG3
638620104	34.97	1,287,770.25	EQUITY	155,282	118,457	36,825	REIT	NATIONWIDE HEALTH PROPERTIES	INC	B+	
9.03E+112	5.71	1,281,518.14	EQUITY	335,723	111,289	224,434	COMMON	USEC INC		NR	
77454106	31.57	1,279,847.80	EQUITY	80,065	39,525	40,540	COMMON	BELDEN INC		B	
63080P105	14.75	1,277,807.25	EQUITY	117,631	31,000	86,631	COMMON	NARA BANCORP INC		B+	
11133T103	16.05	1,276,520.70	EQUITY	360,643	281,109	79,534	COMMON	BROADRIDGE FINANCIAL SOLUTIONS	INC	NR	
649659GK9	100	1,275,000.00	MUNIBOND	1,400,000	125,000	1,275,000	MUNIFLT	NEW YORK CITY G/O ADJ-SUBSER	B-3 DAILY FLTR MNTHLY PAY	A-1+	VMIG
719153108	10.38	1,267,917.00	EQUITY	131,246	9,096	122,150	COMMON	PHOENIX TECHNOLOGIES LTD		C	
465685105	55.4	1,265,336.00	EQUITY	2,067,056	2,044,216	22,840	COMMON	ITC HOLDINGS CORP		NR	

16411Q101	8.15	1,263,250.00	EQUITY	166,500	11,500	155,000	COMMON	CHENIERE ENERGY PARTNERS L P	COMMON UNITS	NR	
48123MOU9	100	1,250,000.00	CORPBOND	1,250,000		1,250,000	MEDNOTE	JPMORGAN CHASE & CO GLOBAL MTN	FR 7.5%020823	AA-	Aa2
66987M604	6.2	1,244,619.00	EQUITY	182,180	-18,565	200,745	COMMON	NOVATEL WIRELESS INC		NR	
34958B106	10.45	1,244,605.45	EQUITY	1,240,588	1,121,487	119,101	COMMON	FORTRESS INVT GROUP LLC	CL A	NR	
65562VAA2	92.5	1,244,125.00	CORPBOND	1,345,000		1,345,000	CBOND	NORDIC TEL CO HLDG APS	SR NT	B+	B2
00163T109	50.45	1,231,938.55	EQUITY	157,945	133,526	24,419	REIT	AMB PROPERTY CORP		B+	
058521AJ4	76.268	1,220,288.00	MONEYMKT	67,600,000	66,000,000	1,600,000	MUNI	BALLANTYNE RE PLC	N/A 09/29/2008 144A	AA	Aa3
71654V101	32.92	1,200,296.12	EQUITY	1,191,026	1,154,565	36,461	ADR	***PETROLEO BRASILEIRO SA	(PETROBRAS)-SPONSORED ADR		
5252M0FW2	25	1,200,000.00	CORPBOND	5,308,000	508,000	4,800,000	MEDNOTE	LEHMAN BROS HLDGS INC	MEDIUM TERM NT	D	B3
81751WAA8	60	1,200,000.00	CORPBOND	1,000,000	-1,000,000	2,000,000	CBOND	BARTON SPRINGS 2005-1	MAKE WHOLE CALL	AA+	
30212P121	4.1	1,190,640.00	EQUITY	290,634	234	290,400	WARRANT	WTS EXPEDIA INC DEL	WTS ON EXPEDIA INC		
841513LK8	91.341	1,187,975.56	MUNIBOND	1,300,594		1,300,594	MUNICIPL	SOUTHEAST TEX HSG FIN CORP	SINGLE FAMILY MTG BKD SECS	NR	AAA
24799AKC5	2.625	1,185,633.75	CORPBOND	49,792,000	4,625,000	45,167,000	CBOND	DELTA AIR LINES INC/OLD			
69344M101	2.57	1,181,971.27	EQUITY	480,461	20,550	459,911	COMMON	PMI GROUP INC		A-	
589400100	57	1,179,900.00	EQUITY	600,144	579,444	20,700	COMMON	MERCURY GENERAL CORP NEW		B+	
828336107	9.32	1,179,604.44	EQUITY	168,782	42,215	126,567	COMMON	***SILVER WHEATON CORP		NR	
584688105	25.86	1,177,147.20	EQUITY	48,020	2,500	45,520	COMMON	MEDICINES CO		NR	
06846N104	33.48	1,170,192.96	EQUITY	122,911	87,959	34,952	COMMON	BILL BARRETT CORPORATION		NR	
74514LPK7	101.206	1,168,929.30	MUNIBOND	1,195,000	40,000	1,155,000	MUNICIPL	PUERTO RICO COMWLTH PUB IMPT B	DS & REF BDS 2001 B UNREF	AAA	AAA
841513LG7	91.656	1,167,089.76	MUNIBOND	1,273,337		1,273,337	MUNICIPL	SOUTHEAST TEX HSG FIN CORP	SINGLE FAMILY MTG BKD SECS	NR	AAA
655664AL4	90.946	1,165,090.10	CORPBOND	1,281,079		1,281,079	CBOND	NORDSTROM INC	SR NOTE	A-	Baa1
5.50E+106	24.69	1,161,269.46	EQUITY	87,651	40,617	47,034	COMMON	LUMINEX CORP DEL		NR	
254709108	14.67	1,151,991.09	EQUITY	519,144	440,617	78,527	COMMON	DISCOVER FINANCIAL SERVICES		NR	
698299AQ7	112.67	1,150,360.70	CORPBOND	1,021,000		1,021,000	CBOND	PANAMA GOVERNMENT INTERNATIONA	L BOND 9.375% 20120723	BB+	Ba1
7.19E+113	11.09	1,145,929.70	EQUITY	190,493	87,163	103,330	COMMON	PHOENIX COMPANIES INC NEW		NR	
98462Y100	8.79	1,142,779.11	EQUITY	397,673	267,664	130,009	COMMON	***YAMANA GOLD INC			
45245A107	22.75	1,138,455.50	EQUITY	697,960	647,918	50,042	COMMON	IMATION CORP		B-	
811904101	85.4	1,136,076.20	EQUITY	683,650	670,347	13,303	COMMON	SEACOR HOLDINGS INC	FORMERLY SEACOR SMIT INC	B	
88579Y101	70.5	1,118,764.50	EQUITY	2,324,812	2,308,943	15,869	COMMON	3M COMPANY		A+	
739308104	2.1	1,117,893.00	EQUITY	614,590	82,260	532,330	COMMON	POWER-ONE INC		C	
841513LN2	91.514	1,103,158.25	MUNIBOND	1,205,453		1,205,453	MUNICIPL	SOUTHEAST TEX HSG FIN CORP	SINGLE FAMILY MTG BKD SECS	NR	AAA
743606105	35.99	1,101,473.95	EQUITY	33,105	2,500	30,605	COMMON	PROSPERITY BANCSHARES INC		A	
09253N104	12.66	1,097,546.04	EQUITY	88,160	1,466	86,694	COMMON	BLACKROCK MUNIHOLDINGS FD	INC		
98975W104	17.9	1,095,891.70	EQUITY	31,929	-29,294	61,223	COMMON	ZOLTEK COMPANIES INC		C	
983130AD7	87.5	1,093,750.00	CORPBOND	750,000	-500,000	1,250,000	CBOND	WYNN LAS VEGAS LLC/WYNN LAS VE		BBB-	BA2
124830100	21.4	1,089,752.20	EQUITY	188,732	137,809	50,923	REIT	CBL & ASSOCIATES PROPERTIES	INC	B+	
52517P6R7	92.149	1,087,358.20	CORPBOND	2,726,000	1,546,000	1,180,000	MEDNOTE	LEHMAN BROTHERS HOLDINGS INC			B3
841513LH5	91.319	1,086,327.17	MUNIBOND	1,189,596		1,189,596	MUNICIPL	SOUTHEAST TEX HSG FIN CORP	SINGLE FAMILY MTG BKD SECS	NR	AAA
5252M0FD4	22	1,082,400.00	CORPBOND	80,000	-4,840,000	4,920,000	MEDNOTE	LEHMAN BROS HLDGS INC	MEDIUM TERM NTS	D	B3
658318209	40000	1,080,000.00	EQUITY	47	20	27	MMPREF	NORTH CASTLE CUSTODIAL TR VI	MONEY MKT COMMITTED PFD 144A	A-	BAA2
413160102	9.09	1,070,702.01	EQUITY	399,611	281,822	117,789	COMMON	HARMONIC INC		B	
G5814RAA6	90	1,069,200.00	CORPBOND	1,153,000	-35,000	1,188,000	CFGN	MARFRIG OVERSEAS LTD 9.625% 20	161116 SERIES# REGS	B+	B1
29081M102	29.78	1,063,592.70	EQUITY	253,869	218,154	35,715	ADR	***EMBRAER-EMPRESA BRASILEIRA	DE AERONAUTICA S A		
841513L7R	91.288	1,063,082.53	MUNIBOND	1,164,537		1,164,537	MUNICIPL	SOUTHEAST TEX HSG FIN CORP	MTG BKD SECS PG SER B	NR	AAA
191216AH3	106.115	1,061,150.00	CORPBOND	2,775,000	1,775,000	1,000,000	CBOND	COCA-COLA CO	NOTES	A+	Aa3
52522L806	8.19	1,058,639.40	EQUITY	129,260		129,260	WARRANT	WTS LEHMAN BROS HLDGS INC	SPX RET OPT SECS DUE 9/30/2009		
841513LP7	91.105	1,051,551.21	MUNIBOND	1,154,219		1,154,219	MUNICIPL	SOUTHEAST TEX HSG FIN CORP	SINGLE FAMILY MTG BKD SECS	NR	AAA
640204AG8	97.75	1,050,812.50	CORPBOND	1,075,000		1,075,000	CBOND	NEIMAN-MARCUS GROUP INC		B+	B2
396068BX9	100.327	1,043,400.80	MUNIBOND	1,040,000		1,040,000	MUNICIPL	GREENVILLE CNTY S C SCH DIST I	REV BDS 2004	AA	AA3
89233PY91	98.814	1,031,618.16	CORPBOND	6,244,000	5,200,000	1,044,000	MEDNOTE	TOYOTA MOTOR CREDIT CORP		AAA	AAA
19118108	5.99	1,028,117.61	EQUITY	173,139	1,500	171,639	COMMON	ALLIED DEFENSE GROUP INC	COM	C	
184499101	17.34	1,023,164.04	EQUITY	4,496	-54,510	59,006	COMMON	CLEAN ENERGY FUELS CORP		NR	
035229CD3	101.982	1,019,820.00	CORPBOND	1,230,000	230,000	1,000,000	CBOND	***ANHUESER BUSCH COS INC	DEB	BBB+	A2
929740108	49.92	1,017,669.12	EQUITY	103,838	83,452	20,386	COMMON	WABTEC CORP		B+	
464330109	16.41	1,016,271.30	EQUITY	180,431	118,501	61,930	COMMON	ISIS PHARMACEUTICALS INC		C	
00208J108	20.6	1,009,255.80	EQUITY	54,668	5,675	48,993	COMMON	ATP OIL & GAS CORPORATION		NR	
824596100	79.98	1,007,028.18	EQUITY	18,541	5,950	12,591	ADR	***SHINHAN FINL GROUP CO LTD	SPONSORED ADR		
94975CAL1	100.622	1,006,220.00	CORPBOND	1,638,000	638,000	1,000,000	CBOND	***WELLS FARGO FINANCIAL INC	NOTES	AA+	Aa1
5252M0EB9	100	1,000,000.00	CORPBOND	1,000,000		1,000,000	MEDNOTE	LEHMAN BROTHERS HOLDINGS INC		B3	
864763MC8	100	1,000,000.00	MONEYMKT	4,300,000	3,300,000	1,000,000	MUNI	NY INSTITUTE OF TECHNOLOGY		AA	A2
914438CG9	100	1,000,000.00	MUNIBOND	1,000,000		1,000,000	MUNIFLT	UNIV OF MASSACHUSETTS BLDG	AUTH FACS REV BND SER2008-A	AA	NR
52522L244	6.82	999,812.00	EQUITY	146,600		146,600	WARRANT	LEHMAN BROS HLDGS INC	BUFFERED PRIN RISK NT ON BSKT		
060505BM5	99.74	997,400.00	CORPBOND	1,265,000	265,000	1,000,000	CBOND	BANK AMERICA CORP	R/MD 5.375 06/15/2014	AA-	AA2
28264QH64	99.56	995,600.00	CORPBOND	12,200,000	11,200,000	1,000,000	MEDNOTE	EKSPORTFINANS A/S		AA+e	Aaa



384871109	4.44	993,254.64	EQUITY	50,653	-173,053	223,706	REIT	GRAMERCY CAPITAL CORP		NR	
878555101	15.48	958,552.56	EQUITY	66,271	4,349	61,922	COMMON	TECHNITROL INC		B-	
882330AB9	93.5	958,375.00	CORPBOND	1,100,000	75,000	1,025,000	CBOND	TEXAS COMPETITIVE ELECTRIC HOL		CCC	B3
817337405	20.82	951,474.00	EQUITY	93,992	48,292	45,700	COMMON	SEQUENOM INC	NEW	NR	
1.41E+207	9.5	950,000.00	EQUITY	50,000	-50,000	100,000	COMMON	UTS CAPITOL ACQUISITION CORP	UNIT 1 COM & 1 WT EXP		
33301201	8750	945,000.00	EQUITY	908	800	108	MMPREF	ANCHORAGE FIN SUB-TRUST III	ASSET BKD CAP COMMITMENT SECS	A	A3
26702K200	8750	945,000.00	EQUITY	588	480	108	MMPREF	DUTCH HBR FIN SUB-TRUST IV	ASSET BKD CAP COMMITMENT 144A	A	A3
86943W207	59000	944,000.00	EQUITY	66	50	16	MMPREF	SUTTON CAP TR III	MONEY MKT COMMITTED PFD TR	AA	AA2
26852W103	8.37	939,080.52	EQUITY	31,518	-80,678	112,196	ADR	***E-HOUSE CHINA HLDG	ADR		
841513LL6	91.501	935,230.80	MUNIBOND	1,022,099		1,022,099	MUNICIP	SOUTHEAST TEX HSG FIN CORP	SINGLE FAMILY MTG BKD SECS	NR	AAA
904583101	8.5	934,175.50	EQUITY	110,003	100	109,903	COMMON	UNICA CORP SHR	USD 0.01EUR	NR	
171798101	49.07	931,201.39	EQUITY	208,813	189,836	18,977	COMMON	CIMAREX ENERGY CO		NR	
701081101	8.83	931,123.50	EQUITY	186,622	81,172	105,450	COMMON	PARKER DRILLING CO SHR	USD 0.16EUR	B-	
G93205121	0.94	927,122.00	EQUITY	986,300		986,300	WARRANT	***WTS VANTAGE DRILLING	COMPANY		
235825205	5.5	927,118.50	EQUITY	2,819,259	2,650,692	168,567	COMMON	DANA HOLDING CORP		NR	
477143101	5.44	926,747.52	EQUITY	498,421	328,063	170,358	COMMON	JETBLUE AIRWAYS CORP		NR	
8.92E+113	59.47	925,353.20	EQUITY	80,503	64,943	15,560	ADR	TOTAL SA 1 ADR REP	R 01.00 SHR		
73771QAA4	92.232	922,320.00	MONEYMKT	1,140,000	140,000	1,000,000	MUNI	POTOMAC TRUST CAPITAL MM SEC		AA	AA3
73771RAA2	92.232	922,320.00	MONEYMKT	15,210,000	14,210,000	1,000,000	MUNI	POTOMAC TRUST CAP 04-V		AA	AA3
1.85E+108	1.84	918,905.20	EQUITY	504,519	5,114	499,405	COMMON	APAC CUSTOMER SVCS INC		C	
45804QAA3	92.232	911,805.55	MONEYMKT	5,400,000	4,411,400	988,600	MUNI	INC MONEY MARKET SEC SER2003-4	28 DAY AUCTION	AA	A2
179584AF4	26.875	900,312.50	CORPBOND	3,350,000		3,350,000	CBOND	CLAIRES STORES INC SR PIK 9.62	5%15	CCC+	Caa2
13062PD66	100	900,000.00	MUNIBOND	900,000		900,000	MUNIFLT	CALIFORNIA ST DAILY-KINDERGART	UNIV-A-3 L/C CITIBANK 75% CAL	AA	AAA
584631AX3	100	900,000.00	MONEYMKT	1,000,000	100,000	900,000	MUNI	SOUTH CAROLINA UNIVERSITY	MEDICAL SAVER	AA	A2
670971100	11.68	893,765.28	EQUITY	340,733	264,212	76,521	COMMON	NUVEEN NEW JERSEY INVESTMENT	QUALITY MUNICIPAL FUND INC		
904311107	43	892,852.00	EQUITY	39,532	18,768	20,764	COMMON	UNDER ARMOUR INC	CL A	NR	
827084864	5.98	891,934.94	EQUITY	126,466	-22,687	149,153	ADR	***SILICONWARE PRECISION INDS	LTD SPONSORED ADR - SPIL		
29244A102	7.96	885,207.72	EQUITY	20,607	-90,600	111,207	ADR	EMPRESA DISTRIBUIDORA Y	COMERCIALIZADORA NORTE SA		
375204	20.2	879,144.40	EQUITY	10,925,488	10,881,966	43,522	ADR	***ABB LTD	SPONSORED ADR		
5252M0AB3	81.969	877,068.30	CORPBOND	535,000	-535,000	1,070,000	MEDNOTE	LEHMAN BROTHERS HOLDINGS INC		D	B3
649713CJ1	100	875,000.00	MONEYMKT	3,400,000	2,525,000	875,000	MUNI	NY CITY TRANSIT AUTHORITY	SAV35	AA	AAA
14149F109	8.96	874,818.56	EQUITY	110,586	12,950	97,636	COMMON	CARDINAL FINANCIAL CORP		NR	
237502109	31.19	866,239.87	EQUITY	28,195	422	27,773	COMMON	DARWIN PROFESSIONAL	UNDERWRITERS INC	NR	
628530AG2	78.75	861,465.93	CORPBOND	5,817,925	4,724,000	1,093,925	CBOND CNV	MYLAN LABS INC	SR NT CONV	B+	
841513LD4	91.953	858,206.54	MUNIBOND	933,310		933,310	MUNICIP	SOUTHEAST TEX HSG FIN CORP	SINGLE FAMILY MTG BKD SECS	NR	AAA
88224Q107	20.36	853,939.12	EQUITY	149,882	107,940	41,942	COMMON	TEXAS CAPITAL BANCSHARES INC		NR	
52522L335	6.97	852,598.28	EQUITY	122,324		122,324	COMMON	LEHMAN BROS HOLDINGS INC	SPX RET ENHANCED NTS DUE		
278058102	67.9	850,040.10	EQUITY	271,152	258,633	12,519	COMMON	EATON CORP		B+	
28264QE26	94.03	846,270.00	CORPBOND	11,500,000	10,600,000	900,000	CBOND	EKSPORTFINANS A/S 0.000% 20101	130 SERIES# BSKT MTN	AA+	Aaa
102183AG5	56	845,600.00	CORPBOND	1,510,000		1,510,000	CBOND	BOWATER INC		CCC+	CAA2
696429307	34.29	844,562.70	EQUITY	520,104	495,474	24,630	COMMON	PALL CORP		B+	
64190A103	6.787	841,642.29	EQUITY	1,685,169	1,561,161	124,008	COMMON	NEUBERGER BERMAN REAL EST	SECURITIES INCOME FUND		
5252M0AY3	25	836,250.00	CORPBOND	25,435,000	22,090,000	3,345,000	MEDNOTE	LEHMAN BROS HLDGS INC	MEDIUM TERM NTS	A+e	B3
52520W333	7.45	826,950.00	EQUITY	112,500	1,500	111,000	WARRANT	WTS LEHMAN BROS HLDGS INC	PRIN PROTECTION NT LKD ASIAN		
880345103	40.48	817,938.88	EQUITY	52,886	32,680	20,206	COMMON	TENNANT CO		B	
03937R102	38.5	813,235.50	EQUITY	50,552	29,429	21,123	COMMON	ARCH CHEMICALS INC	COM	B-	
902104108	41.82	806,164.14	EQUITY	656,867	637,590	19,277	COMMON	II VI INC		B	
247850100	69.28	805,726.40	EQUITY	92,242	80,612	11,630	COMMON	DELTIC TIMBER CORP		B	
69888P106	13.89	787,104.63	EQUITY	109,711	53,044	56,667	COMMON	PAR PHARMACEUTICAL COMPANIES	INC	B-	
574795100	39.01	786,012.49	EQUITY	52,368	32,219	20,149	COMMON	MASIMO CORP		NR	
55264U108	35	785,785.00	EQUITY	423,853	401,402	22,451	COMMON	MB FINANCIAL INC	NEW	B	
G3682E127	48.1	785,040.10	EQUITY	130,264	113,943	16,321	COMMON	***FRONTLINE LTD		B	
124661109	6.28	775,944.24	EQUITY	327,237	203,679	123,558	COMMON	C&D TECHNOLOGIES INC		B-	
01167P101	12.41	765,721.82	EQUITY	521,736	460,034	61,702	COMMON	ALASKA COMMUNICATIONS SYS	GROUP INC	B	
767754BL7	80.5	764,750.00	CORPBOND	950,000		950,000	CBOND	RITE AID CORP		B+	B3
92336GAB2	69.5	764,500.00	CORPBOND	1,300,000	200,000	1,100,000	CBOND	VERASUN ENERGY CORP		B+	B1
732449301	4.61	763,148.62	EQUITY	179,112	13,570	165,542	COMMON	PONARD PHARMACEUTICALS INC		C	
93933VAY4	38	760,000.00	CORPBOND	65,300,000	63,300,000	2,000,000	MEDNOTE	WASHINGTON MUTUAL BANK/HENDERS		BBB-	BAA3
63935N107	20.36	750,815.72	EQUITY	39,377	2,500	36,877	COMMON	NAVIGANT CONSULTING INC		B-	
587200106	11.52	749,111.04	EQUITY	116,868	51,841	65,027	COMMON	MENTOR GRAPHICS CORP		B-	
75605L104	6	743,940.00	EQUITY	170,486	46,496	123,990	COMMON	REALNETWORKS INC		B-	
52522L772	9.86	743,937.00	EQUITY	75,450		75,450	WARRANT	WTS LEHMAN BROS HOLDINGS XLP	XLY REL PERF NTS DUE 08/31/09		
52522L871	10.93	739,305.20	EQUITY	67,640		67,640	WARRANT	LEHMAN BROS HOLDINGS INC	XLE BEARISH AUTOCALL NTS		
144285103	27.91	735,540.14	EQUITY	562,580	536,226	26,354	COMMON	CARPENTER TECHNOLOGY CORP		B	

912318102	35.03	734,438.98	EQUITY	28,956	7,990	20,966	ETF	UNITED STATES NATURAL GAS FUND	LP ETF			
52520W358	6.42	724,914.30	EQUITY	112,915		112,915	WARRANT	WTS LEHMAN BROS HLDGS INC	BUFFERED PRIN NT ON BASKET			
12662P108	12.05	715,480.80	EQUITY	10,616	-48,760	59,376	COMMON	CVR ENERGY INC				NR
52522L301	6.59	712,708.50	EQUITY	108,150		108,150	WARRANT	LEHMAN BROS HOLDINGS INC	SX5E RET ENHANCED NTS DUE			
126667AF1	85.875	709,637.50	CORPBOND	826,361		826,361	CBONDCNV	CV THERAPEUTICS INC	CONV SENIOR SUB NOTE			
649842BN0	100	700,000.00	MONEYMKT	4,550,000	3,850,000	700,000	MUNI	BROOKLYN UNION GAS 97 A2	SAVRS		AA	A2
79546VAC0	101.25	694,372.50	CORPBOND	13,685,800	13,000,000	685,800	CBOND	SALLY HLDGS LLC SR NT 9.25%14	R/MD 9.25 11/15/2014		B-	B3
115736100	16.65	693,888.75	EQUITY	16,596	-25,079	41,675	COMMON	BROWN SHOE COMPANY			B+	
488152208	18.74	693,080.16	EQUITY	37,153	169	36,984	COMMON	KELLY SERVICES INC-CL A			B+	
02149U119	0.2	693,065.00	EQUITY	3,465,325		3,465,325	WARRANT	WTS ALTERNATIVE ASSET MGMT	ACQUISITION CORP			
354613101	93.37	692,898.77	EQUITY	430,089	422,668	7,421	COMMON	FRANKLIN RESOURCES INC			A-	
64966FTR5	98.961	692,727.00	MUNIBOND	1,170,000	470,000	700,000	MUNICIPL	NEW YORK N Y G/O SER G IBC	R/MD 5.00 08/01/2023		AA	AA3
302130109	38.64	691,462.80	EQUITY	3,139,384	3,121,489	17,895	COMMON	EXPEDITORS INTERNATIONAL OF	WASHINGTON INC		A+	
98973P101	1.14	691,146.66	EQUITY	606,895	626	606,269	COMMON	ZIOPHARM ONCOLOGY INC			NR	
428291108	17.78	687,517.04	EQUITY	390,247	351,579	38,668	COMMON	HEXCEL CORP NEW			B-	
841513LC6	92.235	686,784.57	MUNIBOND	744,603		744,603	MUNICIPL	SOUTHEAST TEX HSG FIN CORP	SINGLE FAMILY MTG BKD SECS		NR	AAA
23177108	18.68	685,817.52	EQUITY	36,714		36,714	COMMON	AMBASSADORS GROUP INC			NR	
52522L186	7.07	684,588.10	EQUITY	96,830		96,830	COMMON	LEHMAN BROS HOLDINGS INC	100% PRINC PROT NT ON INTL			
841513LA0	91.977	683,751.49	MUNIBOND	743,394		743,394	MUNICIPL	SOUTHEAST TEX HSG FIN CORP	SINGLE FAMILY MTG BKD SECS		NR	AAA
52522L707	8.49	682,171.50	EQUITY	80,350		80,350	WARRANT	WTS LEHMAN BROS HLDGS INC	RETURN OPTIMIZATION SECS LKD			
52517PF63	25	681,500.00	CORPBOND	6,664,000	3,938,000	2,726,000	MEDNOTE	LEHMAN BROTHERS HOLDINGS INC			D	B3
870887205	50.077	676,940.88	EQUITY	19,796	6,278	13,518	ADR	***SWISS REINSURANCE CO	SPONSORED ADR			
650017TG1	100	675,000.00	MONEYMKT	1,225,000	550,000	675,000	MUNI	NYS THRUWAY C7	NYS THRUWAY 35 DAY SAVER		AAA	Aaa
52522L293	9.23	673,734.62	EQUITY	72,994		72,994	COMMON	LEHMAN BROS HLDGS INC	PRIN PROTECTD ABSLUTE RTRN			
00130H105	12.02	661,100.00	EQUITY	997,835	942,835	55,000	COMMON	AES CORP			B	
743642100	0.45	657,000.00	EQUITY	1,470,000	10,000	1,460,000	COMMON	PROTALIX INC			NR	
539439109	21.35	653,715.65	EQUITY	209,920	179,301	30,619	ADR	***LLOYDS TSB GROUP PLC	SPONSORED ADR			
52522L574	8.07	649,118.52	EQUITY	80,436		80,436	WARRANT	LEHMAN BROS HOLDINGS	SPX RET OPT SECS DUE 8/31/2009		A+	A1
86943X205	59000	649,000.00	EQUITY	244	233	11	MMPREF	SUTTON CAP TR IV	MONEY MKT COMMITTED PFD TR		AA	AA2
Y20721AE9	108.13	648,780.00	CORPBOND	600,000		600,000	CFGN	INDONESIA GOVERNMENT INTERNATI	ONAL BOND 8.500% 20351012 SERI		BB-	Ba3
98156Q108	16.38	646,436.70	EQUITY	1,430,858	1,391,393	39,465	COMMON	WORLD WRESTLING ENTERTAINMENT	INC CL A		NR	
577729AE6	91.75	644,827.25	CORPBOND	702,809		702,809	CBONDCNV	MAXTOR CORP	SR NT CONV		BB+	
45804VAA2	91.389	639,723.00	MONEYMKT	9,100,000	8,400,000	700,000	MUNI	INSURANCE NOTE CAP MM NOTES			AA-	A3
758932107	29.02	630,894.80	EQUITY	31,530	9,790	21,740	COMMON	REGIS CORPORATION			A	
92858J108	35.3	626,010.20	EQUITY	26,936	9,202	17,734	COMMON	VOCUS INC			NR	
781270103	10.06	625,862.78	EQUITY	80,625	18,412	62,213	COMMON	RUDOLPH TECHNOLOGIES INC			B-	
58319P108	6.75	624,591.00	EQUITY	104,591	12,059	92,532	COMMON	MEADOWBROOK INSURANCE GROUP	INC		B-	
69562K100	9.18	624,166.56	EQUITY	48,089	-19,903	67,992	COMMON	PAIN THERAPEUTICS INC			NR	
449394105	2.77	622,936.99	EQUITY	377,858	152,971	224,887	COMMON	IDM PHARMA INC			NR	
345397VG5	76	620,160.00	CORPBOND	916,000	100,000	816,000	CBOND	FORD MOTOR CREDIT CO LLC			B-	B1
448407106	11.99	619,391.41	EQUITY	80,195	28,536	51,659	COMMON	HUTCHINSON TECHNOLOGY INC			B-	
602675100	34.83	617,570.73	EQUITY	36,081	18,350	17,731	ADR	MINDRAY MED INTL LTD	SPONSORED ADR REPSTG CL A			
92334N103	42.06	617,146.38	EQUITY	44,666	29,993	14,673	COMMON	***VEOLIA ENVIRONNEMENT	ADR			
54536107	31.64	611,379.72	EQUITY	83,122	63,799	19,323	ADR	***AXA-UAP-SPONSORED ADR	(FORMERLY AXA SA)			
86516101	41.33	606,228.44	EQUITY	465,357	450,689	14,668	COMMON	BEST BUY COMPANY INC			B+	
93564A100	8.88	603,564.72	EQUITY	2,854,928	2,786,959	67,969	COMMON	WARREN RESOURCES INC			NR	
542690RW4	100	600,000.00	MONEYMKT	22,225,000	21,625,000	600,000	MUNI	LONG ISLAND POWER AUTH	SAVRS		AAA	AAA
649842BM2	100	600,000.00	MONEYMKT	1,200,000	600,000	600,000	MUNI	BROOKLYN UNION GAS A1	SAVRS		AA	A2
649845EX8	100	600,000.00	MONEYMKT	2,150,000	1,550,000	600,000	MUNI	CENTRAL HUDSON G&E SERIES C			AA	AA3
22276109	17.74	596,897.78	EQUITY	147,549	113,902	33,647	ADR	***ALUMINUM CORP CHINA LTD	SPONSORED ADR REPSTG H SHS			
90262T308	6.53	592,930.53	EQUITY	4,086,415	3,995,614	90,801	COMMON	UCBH HOLDINGS INC			A-	
911312AF3	98.768	592,608.00	CORPBOND	600,000		600,000	CBOND	UNITED PARCEL SERVICE INC	NOTES		AA-	NA
559776109	21.54	585,931.08	EQUITY	29,449	2,247	27,202	ADR	***MAGYAR TELEKOM	TELECOMMUNICATIONS PLC		NR	
723787107	50.07	574,002.48	EQUITY	5,428,328	5,416,864	11,464	COMMON	PIONEER NATURAL RESOURCES CO			B	
008685AC3	104.326	573,793.00	CORPBOND	550,000		550,000	CBOND	AHOLD FINANCE USA INC	MAKE WHOLE CALL		BB+	BAA3
346563109	32.56	570,972.16	EQUITY	41,056	23,520	17,536	COMMON	FORRESTER RESEARCH INC			B	
4397105	8.4	565,017.60	EQUITY	91,906	24,642	67,264	COMMON	ACCURAY INC CALIF			NR	
374511103	7.45	564,009.70	EQUITY	98,229	22,523	75,706	ADR	***GIANT INTERACTIVE GROUP INC	ADR			
78462K102	30.42	557,598.60	EQUITY	18,389	59	18,330	COMMON	SPSS INC			B-	
871851101	15.68	555,605.12	EQUITY	37,734	2,300	35,434	COMMON	SYSTEMAX INC			B-	
413875105	47.16	554,460.12	EQUITY	196,435	184,678	11,757	COMMON	HARRIS CORP-DEL			B+	
806605AH4	95.783	545,296.45	CORPBOND	569,304		569,304	CBOND	SCHERING-PLOUGH CORP	MAKE WHOLE CALL		A-	BAA1
300645108	7.62	544,273.74	EQUITY	71,593	166	71,427	COMMON	EXAR CORPORATION			B-	
457667103	17.08	542,904.88	EQUITY	77,271	45,485	31,786	COMMON	INSITUFORM TECHNOLOGIES INC	CL A		B-	

717125AC2	89.25	542,501.66	CORPBOND	607,845		607,845	CBOND CNV	PHARMACEUTICAL RES INC	CONV SR SUB NOTE	NA	NA
17770A109	13.77	541,229.85	EQUITY	40,485	1,180	39,305	COMMON	CITY BANK-LYNNWOOD WASH		A-	
52522L657	8.39	540,316.00	EQUITY	64,400		64,400	WARRANT	LEHMAN BROS HLDGS INC	BULL AUTOCALL NTS ON S5FINL		
64110W102	22.95	537,626.70	EQUITY	52,685	29,259	23,426	ADR	***NETEASE.COM INC	SPONSORED ADR		
577767106	13.05	533,366.55	EQUITY	81,877	41,006	40,871	COMMON	MAXWELL TECHNOLOGIES INC		C	
00762L101	9.31	527,290.47	EQUITY	778,500	721,863	56,637	COMMON	***ADVANTAGE ENERGY INCOME	FUND TRUST UNITS	NR	
989922109	34.48	525,475.20	EQUITY	23,940	8,700	15,240	COMMON	ZOLL MEDICAL CORP		B	
52522L889	6.81	522,327.00	EQUITY	76,700		76,700	WARRANT	LEHMAN BROS HLDGS INC	PRINCIPAL PROTN NT LKD TO		
625383104	25.7	520,142.30	EQUITY	20,769	530	20,239	COMMON	MULTI COLOR CORP		B	
209615BT9	103.848	519,240.00	CORPBOND	500,000		500,000	CBOND	CONSOLIDATED NATURAL GAS CO	NTS	A-	Baa2
222372AM6	92.6	517,874.76	CORPBOND	559,260		559,260	CBOND CNV	COUNTRYWIDE FINANCIAL	CORPORATION 144A CVT SENIOR	AA	AA2
52523J438	6.95	517,142.55	EQUITY	74,409		74,409	PREFERRED	LEHMAN BROS HLDGS INC	PRIN PROTECTION NT LKD ASIAN		
500255AQ7	87.464	515,330.01	CORPBOND	589,191		589,191	CBOND	KOHL'S CORP	MAKE WHOLE CALL	BBB+	BAA1
868873100	30.72	513,976.32	EQUITY	46,031	29,300	16,731	COMMON	SURMODICS INC		B-	
10138MAG0	102.629	513,145.00	CORPBOND	500,000		500,000	CBOND	BOTTLING GROUP LLC	MAKE WHOLE CALL	A	A2
06738C778	52.33	510,008.18	EQUITY	203,322	193,576	9,746	ETFFOR	***BARCLAYS BK PLC IPATH INX	LKD SECS LKD TO DOW JONES AIG		
431466101	15.08	507,019.76	EQUITY	33,622		33,622	COMMON	HILL INTERNATIONAL INC		NR	
125509109	37.17	500,754.24	EQUITY	106,297	92,825	13,472	COMMON	CIGNA CORP		B	
13062N7L5	100	500,000.00	MUNIBOND	500,000		500,000	MUNIFLT	CALIFORNIA ST G/O FLTG RATE	SER A-1	AA-	AAA
G9618E107	495	499,455.00	EQUITY	7,429	6,420	1,009	COMMON	***WHITE MTNS INS GROUP LTD	COM	B-	
13066KUX5	101.876	499,192.40	MUNIBOND	490,000		490,000	MUNICIPAL	CALIFORNIA ST DEPT WTR RES	CEN REF WTR REV BDS	AAA	AA2
52522L319	7.06	498,789.00	EQUITY	70,650		70,650	WARRANT	LEHMAN BROS HLDGS INC	NDX RET ENHANCED NTS		
65473QAK9	99.659	498,295.00	CORPBOND	500,000		500,000	CBOND	NISOURCE FINANCE CORP	MAKE WHOLE CALL	BBB-	BAA3
49474EEJ8	104.69	497,277.50	MUNIBOND	500,000	25,000	475,000	MUNICIPAL	KING CNTY WASH G/O RFDG	R/M D 5.50 12/01/2015	AAA	AAA
52520W341	7.67	496,440.75	EQUITY	64,725		64,725	WARRANT	WTS LEHMAN BROS HLDGS INC	PRIN PROTECTED NT LKD ASIAN		
45839M103	10.22	495,486.04	EQUITY	48,482		48,482	COMMON	INTERACTIVE INTELLIGENCE INC		NR	
927804EZ3	99.066	495,330.00	CORPBOND	500,000		500,000	CBOND	VIRGINIA ELECTRIC AND POWER CO		A-	BAA1
20030NAJ0	98.583	492,915.00	CORPBOND	500,000		500,000	CBOND	COMCAST CORP	MAKE WHOLE CALL	BBB+	BAA2
22541LAH6	98.388	491,940.00	CORPBOND	565,000	65,000	500,000	CBOND	CREDIT SUISSE USA INC		AA-	AA1
86359BAT8	98.338	491,690.00	MORTGAGE	1,500,000	1,000,000	500,000	CMO	STRUCTURED ASSET SECURITIES	CORP MTGPC/SERIES	AAA	
13904305	4.5	483,768.00	EQUITY	3,726,115	3,618,611	107,504	ADR	***ALCATEL-LUCENT	SPONSORED ADR		
02916P103	17.74	481,091.06	EQUITY	82,229	55,110	27,119	COMMON	AMERICAN RAILCAR INDUSTRIES	INC	NR	
302571104	52.64	477,865.92	EQUITY	4,355,256	4,346,178	9,078	COMMON	FPL GROUP INC		A-	
84610H108	44.25	477,811.50	EQUITY	11,868	1,070	10,798	REIT	SOVRAN SELF STORAGE INC		B+	
742718CA5	98.716	477,785.44	CORPBOND	800,000	316,000	484,000	CBOND	PROCTER & GAMBLE CO	(BLIB3-35BPS)	AA-	AA3
225223304	6.27	475,197.03	EQUITY	254,425	178,636	75,789	COMMON	CRAY INC		C	
707051108	18.52	474,389.80	EQUITY	30,864	5,249	25,615	COMMON	PENFORD CORP		B	
07385TAJ5	94.656	473,280.00	CORPBOND	1,462,000	962,000	500,000	CBOND	BEAR STEARNS COS INC/THE		AA-	AA2
637215104	74.6	469,607.00	EQUITY	6,827	532	6,295	COMMON	NATIONAL PRESTO INDUSTRIES INC		B	
185385309	10.18	468,503.96	EQUITY	63,247	17,225	46,022	COMMON	CLEARWIRE CORP	CL A	NR	
84760C107	4.42	468,369.72	EQUITY	109,134	3,168	105,966	COMMON	SPECTRANETICS CORP		B-	
38528A209	18000	468,000.00	EQUITY	199	173	26	MMPREF	GRAND CENTRAL CAPITAL TRUST	MNY MKT COMMITTED PFD 144A	B	B3
Y2065G105	7.44	463,526.88	EQUITY	68,652	6,350	62,302	COMMON	***DHT MARITIME INC		NR	
88368Q103	6.52	462,046.32	EQUITY	79,007	8,141	70,866	COMMON	THESTREET.COM INC		B-	
92922P106	30.11	458,695.74	EQUITY	88,268	73,034	15,234	COMMON	W & T OFFSHORE INC		NR	
52520MAU1	25	457,500.00	CORPBOND	3,870,000	2,040,000	1,830,000	RANGE	LEHMAN BROS HLDGS INC	MEDIUM TERM NTS	D	B3
45805EAA9	91.389	456,945.00	MONEYMKT	14,100,000	13,600,000	500,000	MUNI	INSURANCE NOTE CAPITAL MM		AA-	A3
338032BB0	99.113	455,919.80	CORPBOND	4,683,000	4,223,000	460,000	CBOND	FISHER SCIENTIFIC INTERNATIONAL		BBB	BAA3
N72482107	19.94	454,472.48	EQUITY	179,915	157,123	22,792	COMMON	***QIAGEN NV EUR 0.01	(NASDAQ LISTED)	NR	
370021107	19.92	452,024.64	EQUITY	6,289,535	6,266,843	22,692	REIT	GENERAL GROWTH PROPERTIES INC		B	
13033KSP5	100	450,000.00	MUNIBOND	450,000		450,000	MUNIFLT	CALIFORNIA HOUSING FINANCE	MULTIFAMILY REV BND III SER A	AA-	AA3
67101W304	24750	445,500.00	EQUITY	18		18	MMPREF	NUVEEN PA PREMIUM INCOME MUN	FUND 2-M.A.R. PFD SER TH	AAA	AAA
00752H102	3.46	444,769.16	EQUITY	129,046	500	128,546	COMMON	ADVANCED BATTERY TECHNOLOGIES	INC	NR	
71715N106	21.48	441,285.12	EQUITY	20,544		20,544	COMMON	PHARMASSET INC		NR	
37929X107	7	439,369.00	EQUITY	250,309	187,542	62,767	COMMON	GLG PARTNERS INC		NR	
698813102	28.68	438,947.40	EQUITY	25,297	9,992	15,305	COMMON	PAPA JOHNS INTERNATIONAL INC		B	
290846104	6.48	438,462.72	EQUITY	69,685	2,021	67,664	COMMON	EMCORE CORP		C	
88157K101	24.28	437,865.52	EQUITY	88,069	70,035	18,034	COMMON	***TESCO CORP		B-	
969457100	24.86	436,839.92	EQUITY	601,649	584,077	17,572	COMMON	WILLIAMS COMPANIES INC		B	
82859P104	11.7	431,648.10	EQUITY	36,893		36,893	ADR	SIMCERE PHARMACEUTICAL	GROUP SPONSORED ADR		
532349107	22.27	430,523.64	EQUITY	527,008	507,676	19,332	ADR	***LIHIR GOLD LTD	SPONSORED ADR		
68554V108	5.49	430,514.82	EQUITY	90,318	11,900	78,418	COMMON	ORASURE TECHNOLOGIES INC		B-	
583421102	18.8	429,091.20	EQUITY	32,905	10,081	22,824	COMMON	MEASUREMENT SPECIALTIES INC		B-	
52522L491	7.79	429,057.62	EQUITY	55,078		55,078	WARRANT	WTS LEHMAN BROS HLDGS INC	RETURN OPTIMIZATION SECS ON		

14056D105	20.76	428,091.96	EQUITY	20,821	200	20,621	COMMON	CAPITOL BANCORP LTD		A	
635906100	49.24	427,058.52	EQUITY	8,673		8,673	COMMON	NATIONAL HEALTHCARE CORP		NR	
74163PAC6	85.06	425,300.00	MONEYMKT	31,200,000	30,700,000	500,000	MUNI	PRIMUS FINANCIAL PRODUCTS		AAA	AAA
897053AB0	43	425,270.00	CORPBOND	989,000		989,000	CBOND	TRONOX WORLDWIDE LLC/TRONOX FI		CC	CA
5252M0CH8	25	423,750.00	CORPBOND	12,418,000	10,723,000	1,695,000	RANGE	LEHMAN BROTHERS HOLDINGS INC	R/MD 8.00 02/06/2023	A+e	B3
532774106	6.49	423,427.07	EQUITY	207,060	141,817	65,243	COMMON	LIN TV CORP	CL A	NR	
5252M0FJ1	89.13	423,367.50	CORPBOND	3,925,000	3,450,000	475,000	CBOND	LEHMAN BROS HOLDINGS	S&P 500 BUF ANN RET NTS	D	B3
45768S105	13.71	421,047.81	EQUITY	38,561	7,850	30,711	COMMON	INNOSPEC INC		C	
52522L392	6.89	420,979.00	EQUITY	61,100		61,100	WARRANT	LEHMAN BROS HLDGS INC	RETURN ENHANCED NT LKD TO		
26817C101	17.39	419,255.51	EQUITY	25,409	1,300	24,109	COMMON	DYNACORP INTERNATIONAL INC	CL A	NR	
00763MAG3	91.125	415,502.66	CORPBOND	455,970		455,970	CBOND CNV	ADVANCED MED OPTICS INC	CONV SENIOR SUB NOTE	B-	Caa1
64031N108	15.25	414,037.50	EQUITY	43,198	16,048	27,150	COMMON	NELNET INC	CL A	NR	
28723104	2.81	411,738.06	EQUITY	215,517	68,991	146,526	COMMON	AMERICAN OIL & GAS INC		NR	
88023U101	12.7	411,619.70	EQUITY	500,384	467,973	32,411	COMMON	TEMPUR PEDIC INTERNATIONAL INC		NR	
682680103	36.49	410,001.64	EQUITY	359,018	347,782	11,236	COMMON	ONEOK INC NEW		A-	
82823L106	18.37	409,559.15	EQUITY	229,264	206,969	22,295	COMMON	***SILVER STANDARD RESOURCES	INC	C	
92532F100	27.91	409,551.34	EQUITY	71,320	56,646	14,674	COMMON	VERTEX PHARMACEUTICALS INC		C	
447324104	34.76	407,352.44	EQUITY	11,894	175	11,719	COMMON	HURCO COMPANIES INC		B-	
13123X102	17.74	407,345.88	EQUITY	34,167	11,205	22,962	COMMON	CALLON PETROLEUM CO-DEL		B-	
640491106	30.54	404,716.08	EQUITY	42,664	29,412	13,252	COMMON	NEOGEN CORP		B+	
892331307	86.64	404,348.88	EQUITY	152,528	147,861	4,667	ADR	***TOYOTA MOTOR CORP-ADR NEW	REPSTG 2 COM		
944097LQ5	40.154	401,540.00	MUNIBOND	1,120,000	120,000	1,000,000	MUNICIPL	WAXAHACHIE TEX INDPT SCH DIST	CAP APPREC-PREREFUNDED	NR	AAA
89353D107	34.73	401,444.07	EQUITY	15,496	3,937	11,559	COMMON	***TRANSCANADA CORPORATION		A-	
345370BX7	49.5	400,950.00	CORPBOND	1,185,000	375,000	810,000	CBOND	FORD MOTOR CO-CORP BOND		CCC	CAA1
73541LAA4	100	400,000.00	MUNIBOND	1,000,000	600,000	400,000	MUNIFLT	PORT ST JOE FLA WTR & SWR SYS	REV VAR	NR	VMIG
05569C105	6.73	397,453.61	EQUITY	104,131	45,074	59,057	COMMON	BMP SUNSTONE CORPORATION		NR	
4225108	2.96	397,084.00	EQUITY	176,320	42,170	134,150	COMMON	ACADIA PHARMACEUTICALS INC		NR	
97698104	16.78	394,078.30	EQUITY	23,485		23,485	COMMON	BOLT TECHNOLOGY CORP		B	
52522L236	7.07	390,971.00	EQUITY	55,300		55,300	WARRANT	LEHMAN BROS HLDGS INC	RETURN ENHANCED NT LKD BSKT OF		B3
459044103	30.34	389,383.56	EQUITY	17,887	5,053	12,834	COMMON	INTERNATIONAL BANCSHARES CORP	TEX	A	
53071M302	14.23	386,913.70	EQUITY	269,262	242,072	27,190	COMMON	LIBERTY MEDIA HOLDING	CORPORATION CAPITAL SER A	NR	
03834A103	15.3	386,738.10	EQUITY	25,277		25,277	COMMON	APPROACH RESOURCES INC		NR	
02687QDGO	40.559	385,310.50	CORPBOND	950,000		950,000	MEDNOTE	AMERICAN INTERNATIONAL GROUP I		A-	A2
92826B104	11.4	383,849.40	EQUITY	33,671		33,671	COMMON	VIRTUAL RADIOLOGIC CORPORATION		NR	
607409109	59.99	382,736.20	EQUITY	62,315	55,935	6,380	ADR	***MOBILE TELESYSTEMS OJSC	SPONSORED ADR		
98233Q105	29.8	381,976.40	EQUITY	2,161,926	2,149,108	12,818	COMMON	WRIGHT EXPRESS CORP		NR	
G3921A175	15.63	381,012.51	EQUITY	39,429	15,052	24,377	COMMON	***GLOBAL CROSSING LTD	NEW	NR	
40049J206	21.82	380,715.36	EQUITY	104,381	86,933	17,448	ADR	***GRUPO TELEvisa SA DE CV	SPONSORED ADR REPSTG 2 ORD		
741701QT6	101.176	379,410.00	MUNIBOND	375,000		375,000	MUNICIPL	PRINCE GEORGES CNTY MD G/O	RFDG SER B	AAA	AA1
444398101	36.99	379,332.45	EQUITY	44,562	34,307	10,255	COMMON	HUGHES COMMUNICATIONS INC		NR	
577285VV8	107.069	374,741.50	MUNIBOND	500,000	150,000	350,000	MUNICIPL	MAUI CNTY HAWAII G/O	SER A	AA	AA2
5252M0FB8	93.58	374,320.00	CORPBOND	4,085,000	3,685,000	400,000	MEDNOTE	LEHMAN BROTHERS HOLDINGS INC	MEDIUM TERMM NTS	D	B3
05945F103	59.11	372,629.44	EQUITY	6,904	600	6,304	COMMON	BANCFIRST CORP-OKLA		A+	
708062104	7.93	369,752.11	EQUITY	75,412	28,785	46,627	COMMON	PENNANTPARK INVESTMENT CORP		NR	
30239F106	25	368,850.00	EQUITY	15,104	350	14,754	COMMON	FBL FINANCIAL GROUP INC-CL A		A-	
89385X105	8.15	367,980.65	EQUITY	142,221	97,070	45,151	COMMON	TRANS1 INC		NR	
26784F103	29.8	364,364.60	EQUITY	29,159	16,932	12,227	COMMON	DYNAMEX INC		B	
82706C108	5.05	363,519.20	EQUITY	88,092	16,108	71,984	ADR	***SILICON MOTION TECHNOLOGY	CORPORATION ADR		
983024100	38.44	361,951.04	EQUITY	981,626	972,210	9,416	COMMON	WYETH	COM	B	
559222401	59.77	360,831.49	EQUITY	334,904	328,867	6,037	COMMON	***MAGNA INTERNATIONAL INC	CL A SUB-VTG	B+	
52522L418	7.93	359,094.19	EQUITY	45,283		45,283	WARRANT	LEHMAN BROS HOLDINGS INC	SPX RET OPTIMIZATION SEC		
41043F208	18.9	358,684.20	EQUITY	28,463	9,485	18,978	COMMON	HANGER ORTHOPEDIC GROUP INC	NEW	B-	
761624105	10.95	358,086.90	EQUITY	70,551	37,849	32,702	COMMON	REX STORES CORP		B+	
126349AB5	90.875	357,643.10	CORPBOND	393,555		393,555	CBOND CNV	CSG SYS INTL INC	CONV CONTINGENT DEBT CODES SR	NR	WR
Y93691106	19.12	356,262.96	EQUITY	24,847	6,214	18,633	COMMON	***VERIGY LTD		NR	
74838J101	17.16	356,224.44	EQUITY	40,852	20,093	20,759	COMMON	QUIDEL CORP		B-	
09253W104	11.06	353,444.42	EQUITY	98,754	66,797	31,957	CEF	BLACKROCK MUNIYIELD FUND INC			
781846209	14	351,316.00	EQUITY	28,715	3,621	25,094	COMMON	RUSH ENTERPRISES INC	CL A	B	
879080109	38	350,322.00	EQUITY	54,736	45,517	9,219	COMMON	TEJON RANCH CO		B-	
82568P304	10.32	350,023.44	EQUITY	39,917	6,000	33,917	COMMON	SHUTTERFLY INC		NR	
696643105	8.49	349,796.49	EQUITY	234,469	193,268	41,201	COMMON	PALM INC		B-	
G82245104	2.85	348,646.20	EQUITY	133,832	11,500	122,332	COMMON	***SMART MODULAR TECHNOLOGIES	INC	NR	
485105AG5	98.14	348,397.00	MUNIBOND	355,000		355,000	MUNICIPL	KANSAS CITY MO SPL FAC REV SPL	FAC REV BDS 2005G	AA-	A2
149150104	29.02	346,469.78	EQUITY	1,438,014	1,426,075	11,939	COMMON	CATHAY GENERAL BANCORP		A+	

92827P102	6.08	346,335.04	EQUITY	56,963		56,963	COMMON	VIRTUSA CORP		NR	
45678T201	11.1	346,242.30	EQUITY	90,235	59,042	31,193	COMMON	INFOSPACE INC		B-	
149568107	35.07	345,018.66	EQUITY	589,981	580,143	9,838	COMMON	CAVCO INDS INC DEL		NR	
73677106	1.34	344,335.78	EQUITY	296,476	39,509	256,967	COMMON	BEACON POWER CORP		NR	
693417107	5.11	342,881.00	EQUITY	67,100		67,100	COMMON	PLX TECHNOLOGY INC	COM	NR	
52569P302	11.73	336,123.15	EQUITY	32,340	3,685	28,655	COMMON	***MDS INC		B	
87874R100	6.66	334,838.16	EQUITY	50,526	250	50,276	COMMON	TECHTARGET INC		NR	
35471R106	13.15	331,800.80	EQUITY	72,344	47,112	25,232	COMMON	FRANKLIN STREET PROPERTIES	CORP	NR	
87162G105	20.33	328,553.13	EQUITY	16,161		16,161	COMMON	SYNOVIS LIFE TECHNOLOGIES INC	COM	B-	
92976GAE1	65.571	327,855.00	CORPBOND	740,000	240,000	500,000	MEDNOTE	WACHOVIA BANK NA/CHARLOTTE NC		A+	AA3
811699107	8.76	326,546.52	EQUITY	213,927	176,650	37,277	COMMON	SEACHANGE INTERNATIONAL INC		C	
40065W107	22.88	325,971.36	EQUITY	14,307	60	14,247	ADR	***GUANGSHEN RAILWAY CO LTD	SPONSORED ADR REPSTG 50 H SHS		
501889208	17.88	325,755.72	EQUITY	348,910	330,691	18,219	COMMON	LKQ CORPORATION		NR	
914085AA3	100	325,000.00	MUNIBOND	325,000		325,000	MUNIFLT	UNIVERSITY FLA ATHLETIC ASSOC	INC-ATHLETIC PROG REV SER 2001	A-1+	VMIG
80555105	6.89	323,947.13	EQUITY	93,917	46,900	47,017	COMMON	BELO CORP	SER A	B-	
5252M0BZ9	25	323,750.00	CORPBOND	10,300,000	9,005,000	1,295,000	CBOND	LEHMAN BROS HLDGS INC	5.625% NOTES DUE 01/24/13	D	B3
700666100	20	321,940.00	EQUITY	18,832	2,735	16,097	COMMON	PARK-OHIO HLDGS CORP		B-	
120076104	7.39	321,849.28	EQUITY	44,352	800	43,552	COMMON	BUILD A BEAR WORKSHOP INC		NR	
52522L251	6.21	318,548.16	EQUITY	51,296		51,296	WARRANT	WTS LEHMAN BROS HLDGS INC	BULLISH AUTOCALL NT CONTINGENT		
825549108	5.21	318,461.25	EQUITY	113,100	51,975	61,125	COMMON	SHUFFLE MASTER INC		B+	
671074102	43	318,157.00	EQUITY	9,042	1,643	7,399	COMMON	OYO GEOSPACE		B-	
20440T201	36.8	317,988.80	EQUITY	16,141	7,500	8,641	ADR	***COMPANHIA BRASILEIRA DE	DISTRIBUICAO GRUPO PAO DE		
33582V108	18.23	317,165.54	EQUITY	184,009	166,611	17,398	COMMON	FIRST NIAGARA FINANCIAL GROUP	INC	NR	
57772K101	18.62	316,651.72	EQUITY	222,681	205,675	17,006	COMMON	MAXIM INTEGRATED PRODUCTS INC		B+	
306137100	6.62	316,277.12	EQUITY	93,737	45,961	47,776	COMMON	FALCONSTOR SOFTWARE INC		NR	
05561Q201	53.03	316,058.80	EQUITY	26,489	20,529	5,960	COMMON	BOK FINANCIAL CORP NEW		B+	
45769N105	6.21	314,977.41	EQUITY	63,387	12,666	50,721	COMMON	INNOVATIVE SOLUTIONS & SUPPORT	INC	NR	
852060AG7	85.5	312,075.00	CORPBOND	678,000	313,000	365,000	CBOND	SPRINT CORP-CORP BOND		BB	BAA3
8492100	27.94	311,531.00	EQUITY	28,646	17,496	11,150	REIT	AGREE REALTY CORP		A	
464287101	55.44	310,020.48	EQUITY	81,129	75,537	5,592	ETF	ISHARES TRUST	S&P 100 INDEX FUND		
427398102	20.25	309,177.00	EQUITY	16,468	1,200	15,268	COMMON	HERLEY INDUSTRIES INC		B-	
909907107	34.5	308,947.50	EQUITY	25,715	16,760	8,955	COMMON	UNITED BANKSHARES INC-W VA		B+	
103043105	12.35	307,860.80	EQUITY	24,928		24,928	COMMON	BOWNE & CO INC		B-	
449293109	6.32	306,134.48	EQUITY	238,681	190,242	48,439	COMMON	ICO INC NEW		B-	
261018105	2.2	305,426.00	EQUITY	157,200	18,370	138,830	COMMON	DOWNEY FINANCIAL CORP		B+	
30247C301	5.3	305,290.60	EQUITY	59,352	1,750	57,602	COMMON	FBR CAP MKTS CORP	COM	NR	
916277HR0	101.484	304,452.00	MUNIBOND	300,000		300,000	MUNICIPL	UPPER OCCOQUAN SEW AUTH VA	REGL SEW RFDG	AAA	AAA
19248A109	16.08	304,088.88	EQUITY	28,710	9,799	18,911	CEF	COHEN & STEERS SELECT UTILITY	FUND INC		
574192UK4	101.309	303,927.00	MUNIBOND	300,000		300,000	MUNICIPL	MARYLAND ST G/O ST & LOC FACS	LN FIRST SER-A CAP IMPT	AAA	
574204NW9	100.78	302,340.00	MUNIBOND	300,000		300,000	MUNICIPL	MARYLAND ST DEPT TRANSN CONS	TRANSN	AAA	AA2
06652B806	6	300,600.00	EQUITY	50,100		50,100	COMMON	BANKUNITED FINANCIAL CORP	6.75% HI-MEDS UNIT PFD		
45071R109	8.08	297,844.96	EQUITY	39,148	2,286	36,862	COMMON	IXIA		NR	
83001P505	7.2	297,792.00	EQUITY	26,360	-15,000	41,360	PREFCONV	SIX FLAGS INC	PFD INCOME EQUITY SHS PIERS	C	Caa3
372910307	18.2	297,369.80	EQUITY	16,539	200	16,339	COMMON	GEOKINETICS INC	NEW	NR	
646135SE4	105.947	296,651.60	MUNIBOND	505,000	225,000	280,000	MUNICIPL	NEW JERSEY ST TRANSN TR FD	AUTH TRANSN SYS-SER B	AAA	A1
52523J248	9.33	294,921.30	EQUITY	31,610		31,610	WARRANT	WTS LEHMAN BROS HOLDINGS INC	SPX PRINC PROT ABS RET NTS		
N00985106	11.93	294,277.31	EQUITY	32,702	8,035	24,667	COMMON	***AERCAP HOLDINGS NV		NR	
539451104	7.43	293,470.14	EQUITY	47,298	7,800	39,498	COMMON	LOJACK CORP		B	
524908MG2	97.7	293,100.00	CORPBOND	1,098,000	798,000	300,000	CBOND	LBH "SX5P INDEX-PLUS NOTES"	INDEX-PLUS NOTES ON DJ STOXX50	D	B3
845331107	12.48	293,030.40	EQUITY	29,596	6,116	23,480	COMMON	SOUTHWEST WATER CO		B+	
32657207	63.93	292,479.75	EQUITY	17,749	13,174	4,575	COMMON	ANALOGIC CORP NEW		B-	
12618H309	23.25	290,369.25	EQUITY	50,026	37,537	12,489	COMMON	CNX GAS CORPORATION		NR	
68375Q403	12.42	290,367.18	EQUITY	23,379		23,379	COMMON	OPLINK COMMUNICATIONS INC	NEW	NR	
38237103	17.84	289,418.32	EQUITY	38,713	22,490	16,223	COMMON	APPLIED SIGNAL TECHNOLOGY INC		B-	
36266WAG7	97.976	289,029.20	MORTGAGE	1,790,000	1,495,000	295,000	CMO	GSR 2006-10F 5A1	GSR MORTGAGE LOAN TRUST	AAA	NR
00847J105	11.16	288,932.40	EQUITY	40,994	15,104	25,890	COMMON	AGILYSYS INC		B+	
31567R100	1.36	287,218.40	EQUITY	24,119	-187,071	211,190	COMMON	FIBERTOWER CORPORATION		NR	
12008R107	5.9	286,911.10	EQUITY	56,317	7,688	48,629	COMMON	BUILDERS FIRSTSOURCE INC		NR	
499183804	9.74	285,839.78	EQUITY	35,003	5,656	29,347	COMMON	KNOLOGY INC		NR	
86126T203	0.41	283,975.84	EQUITY	692,624		692,624	COMMON	STOCKERYALE INC	(FORM STOCKER & YALE INC)	C	
1.51E+106	12.98	281,795.80	EQUITY	43,506	21,796	21,710	COMMON	CENTER FINANCIAL CORPORATION		NR	
68375V105	5.07	281,526.96	EQUITY	55,528		55,528	COMMON	OPNEXT INC		NR	
29358P101	16.8	278,712.00	EQUITY	16,590		16,590	COMMON	ENSIGN GROUP INC COM USD0.001		NR	
Y5217N118	53.5	278,200.00	EQUITY	5,200		5,200	ADR	***LARSEN AND TOUBRO LTD GDR	REG S		

292756202	15.25	278,190.50	EQUITY	59,342	41,100	18,242	COMMON	ENERGYSOLUTIONS INC	DEPOSITARY SHS REPSTG COM	NR	
737714AA3	92.232	276,696.00	MONEYMKT	19,700,000	19,400,000	300,000	MUNI	POTOMAC TRUST CAPITAL MM SEC		AA	AA3
03475V101	17.2	276,507.20	EQUITY	72,263	56,187	16,076	COMMON	ANGIODYNAMICS INC		NR	
29355X107	37.77	276,438.63	EQUITY	56,549	49,230	7,319	COMMON	ENPRO INDUSTRIES INC		NR	
52522L566	9.19	276,159.50	EQUITY	30,050		30,050	WARRANT	LEHMAN BROTHERS HLDGS INC	PRIN PROT ABS RET BAR NT LKD		
225448208	20.76	276,108.00	EQUITY	246,046	232,746	13,300	PREFERRED	***CREDIT SUISSE GUERNSEY BRH	CAP NT TIER 1 PFD 7.9%	A	Aa3
110122108	20.91	275,907.45	EQUITY	1,461,248	1,448,053	13,195	COMMON	BRISTOL MYERS SQUIBB CO		B+	
77531QAB4	110.3	275,750.00	CORPBOND	270,000	20,000	250,000	CBOND	ROGERS WIRELESS INC	MAKE WHOLE CALL	BBB-	BAA3
902118BK3	100.263	275,723.25	CORPBOND	4,430,000	4,155,000	275,000	CBOND	TYCO INTERNATIONAL GROUP SA 6.	000% 20131115	BBB+	BAA1
36268Q103	12.71	274,752.07	EQUITY	21,617		21,617	COMMON	GAIAM INC	CL A	NR	
452252DE6	109.839	274,597.50	MUNIBOND	4,900,000	4,650,000	250,000	MUNICIPL	ILLINOIS ST TOLL HWY AUTH TOLL	TOLL HGWY SR BDS 200 6 A	AAA	
52522L582	7.93	273,331.24	EQUITY	34,468		34,468	WARRANT	WTS LEHMAN BROTHERS HLDGS INC	PARTAL PRTECTION LKD TO INDEX		
45103T107	41.08	271,785.28	EQUITY	51,026	44,410	6,616	ADR	***ICON PLC-SPONSORED ADR	REPSTG 1 ORD SH		
4521502S3	108.194	270,485.00	MUNIBOND	250,000		250,000	MUNICIPL	ILLINOIS ST G/O FIRST SER	R/M D 5.375 11/01/2012	AA	AA3
550819106	9.79	270,282.32	EQUITY	33,008	5,400	27,608	COMMON	LYDALL INC		B-	
4764106	6.42	269,717.04	EQUITY	80,712	38,700	42,012	COMMON	ACME PACKET INC		NR	
59334KAN8	107.701	269,252.50	MUNIBOND	370,000	120,000	250,000	MUNICIPL	MIAMI-DADE CNTY FLA EXPWY AUTH	TOLL SYS PREREFUNDED	A	A3
32839102	9.27	267,504.39	EQUITY	30,057	1,200	28,857	COMMON	ANCHOR BANCORP WISCONSIN INC		A-	
74348T102	12.85	265,995.00	EQUITY	63,473	42,773	20,700	COMMON	PROSPECT CAPITAL CORPORATION		NR	
677519EY2	105.333	263,332.50	MUNIBOND	1,875,000	1,625,000	250,000	MUNICIPL	OHIO ST RFDG-HIGHER ED CAP	FACS-SER II-A	AA	AA2
5252M0EH6	25	263,000.00	CORPBOND	18,378,000	17,326,000	1,052,000	MEDNOTE	LEHMAN BROS HLDGS INC	MEDIUM TERM NTS	A	A1
04518A104	8.36	261,851.92	EQUITY	49,057	17,735	31,322	COMMON	ASIAINFO HOLDINGS INC		NR	
24799AKH4	2.5	261,250.00	CORPBOND	10,450,000		10,450,000	CBOND	DELTA AIR LINES INC/OLD		D	
22943F100	50.5	260,782.00	EQUITY	33,582	28,418	5,164	ADR	***CTRIP.COM INTL LTD	AMERICAN DEP SHS		
984121BL6	104.108	260,270.00	CORPBOND	260,000	15,000	250,000	CBOND	XEROX CORP	MAKE WHOLE CALL	BBB	BAA2
167685KF2	100	260,000.00	MUNIBOND	260,000		260,000	MUNICIPL	CHICAGO ILL SINGLE FAMILY MTG	REV SER A FED HM LN MTG CORP	AAA	
492386AS6	103.626	259,065.00	CORPBOND	350,000	100,000	250,000	CBOND	***KERR MCGEE CORP	NOTE	BB+	BAA2
864159108	7.4	258,689.20	EQUITY	47,633	12,675	34,958	COMMON	STURM RUGER & CO INC		B-	
67072V103	3.6	258,422.40	EQUITY	72,213	429	71,784	COMMON	NXSTAGE MEDICAL INC		NR	
52522L715	9	257,580.00	EQUITY	28,620		28,620	WARRANT	LEHMAN BROS HOLDINGS INC	INTC RETURN OPT SECS DUE		
199333105	24.83	256,394.58	EQUITY	10,626	300	10,326	COMMON	COLUMBUS MCKINNON CORP-N.Y.		NR	
761713AD8	102.343	255,857.50	CORPBOND	250,000		250,000	CBOND	REYNOLDS AMERICAN INC SR SC NT	7.25%13	BBB	Baa3
228188AD0	102.25	255,625.00	CORPBOND	250,000		250,000	CBOND	CROWN AMERS LLC / CROWN AMERS	GTD SR NT7.75%15	B	B1e
969457BK5	102	255,000.00	CORPBOND	250,000		250,000	CBOND	WILLIAMS COS INC	MAKE WHOLE CALL	BB+	BAA3
26433B107	20.14	254,207.08	EQUITY	12,622		12,622	COMMON	DUFF & PHELPS CORP NEW	CL A	NR	
145628GX5	101.548	253,870.00	MUNIBOND	550,000	300,000	250,000	MUNICIPL	CARROLLTON TEX FMRS BRH INDPT	SCH DIST G/O - PSF GTD	AAA	
48660Q102	15.7	252,785.70	EQUITY	18,801	2,700	16,101	COMMON	KAYNE ANDERSON ENERGY DEV CO		NR	
245217AM6	101	252,500.00	CORPBOND	250,000		250,000	CBOND	DEL MONTE CORP		B+	B2
373298BV9	100.875	252,187.50	CORPBOND	250,000		250,000	CBOND	***GEORGIA PACIFIC CORP	BD	B+	B2
268766BF8	100.792	251,980.00	CORPBOND	300,000	50,000	250,000	CBOND	EOP OPERATING LP-CORP BD		NR	NR
013104AJ3	100.75	251,875.00	CORPBOND	285,000	35,000	250,000	CBOND	ALBERTSONS LLC	MAKE WHOLE CALL	B+	B1
502413AJ6	100.75	251,875.00	CORPBOND	400,000	150,000	250,000	CBOND	L-3 COMMUNICATIONS CORP		BB+	BA3
741705CY1	100.75	251,875.00	MUNIBOND	250,000		250,000	MUNICIPL	PRINCE GEORGES CNTY MD CTFS	PARTN RFDG REAL ESTATE	AA+	AA2
058498AF3	100.5	251,250.00	CORPBOND	550,000	300,000	250,000	CBOND	BALL CORP		BB+	BA1
23330XAH3	100.5	251,250.00	CORPBOND	250,000		250,000	CBOND	DRS TECHNOLOGIES INC		BB-	B1
140501107	138.97	250,979.82	EQUITY	7,274	5,468	1,806	COMMON	CAPITAL SOUTHWEST CORP		NR	
92533108	11.67	250,975.02	EQUITY	440,556	419,050	21,506	COMMON	BLACKROCK KELSO CAP	CORPORATION	NR	
126304AP9	100	250,000.00	CORPBOND	600,000	350,000	250,000	CBOND	CSC HOLDINGS INC		BB	B1
15101QAB4	100	250,000.00	CORPBOND	250,000		250,000	CBOND	CELESTICA INC		B	B3
24799AKJ0	2.5	250,000.00	CORPBOND	10,600,000	600,000	10,000,000	CBOND	DELTA AIR LINES INC/OLD		D	VMIG
5252M0BS5	25	250,000.00	CORPBOND	5,177,000	4,177,000	1,000,000	RANGE	LEHMAN BROTHERS HOLDINGS INC		A+	B3
74913GAE5	100	250,000.00	CORPBOND	250,000		250,000	CBOND	QWEST CORP	MAKE WHOLE CALL	BBB-	BA1
Y23592200	9.77	249,906.83	EQUITY	26,754	1,175	25,579	COMMON	EUROSEAS LTD	NEW	NR	
046003JT7	99.769	249,422.50	CORPBOND	5,726,000	5,476,000	250,000	CBOND	ASSOCIATES CORP NRT AMERICA	SR NTS	AA-	Aa3
629855AE7	99.75	249,375.00	CORPBOND	250,000		250,000	CBOND	NALCO CO		BB	B1
00211W104	24.14	249,028.24	EQUITY	12,706	2,390	10,316	COMMON	ATC TECHNOLOGY CORP		B-	
M87245102	13	248,872.00	EQUITY	36,194	17,050	19,144	COMMON	***SYNERON MEDICAL LTD		NR	
097751AG6	99.5	248,750.00	CORPBOND	250,000		250,000	CBOND	BOMBARDIER INC	MAKE WHOLE CALL	BB+	BA2
69073TAL7	99.5	248,750.00	CORPBOND	250,000		250,000	CBOND	OWENS BROCKWAY GLASS CONTAINER		BB	BA3
15234Q207	12.395	248,544.54	EQUITY	401,424	381,372	20,052	ADR	***CENTRAIS ELECTRICAS BRASIL	EIRAS SA SPONSORED 1 ADR		
60467XAC1	99.25	248,125.00	CORPBOND	250,000		250,000	CBOND	MIRANT NORTH AMERICA LLC		B-	B1
412324303	13.91	248,070.94	EQUITY	17,834		17,834	COMMON	HARDINGE INC		B-	
165167BC0	99	247,500.00	CORPBOND	250,000		250,000	CBOND	CHESAPEAKE ENERGY CORP		BB	BA3
233572GU4	35.328	247,296.00	MUNIBOND	1,000,000	300,000	700,000	MUNICIPL	DADE CNTY FLA SPL OBLIG RFDG	BD-SER B 0-CPN C/A 6.45%	AA	AA3

641208103	3.39	246,747.93	EQUITY	143,583	70,796	72,787	COMMON	NETWORK EQUIPMENT TECHNOLOGIES		C	
204386106	31.5	246,298.50	EQUITY	26,281	18,462	7,819	ADR	***CGG VERITAS	SPONSORED ADR		
01958XBD8	98.25	245,625.00	CORPBOND	250,000		250,000	CBOND	***ALLIED WASTE NORTH AMER INC	SR NT	BB	B1
27876GAQ1	98	245,000.00	CORPBOND	255,000	5,000	250,000	CBOND	ECHOSTAR DBS CORP	SR NOTES	BB-	BA3
780153AL6	98	245,000.00	CORPBOND	265,000	15,000	250,000	CBOND	ROYAL CARIBBEAN CRUISES LTD 8.	750% 20110202	BB+	BA1
22025YAH3	97.75	244,375.00	CORPBOND	250,000		250,000	CBOND	CORRECTIONS CORP OF AMERICA		BB	BA2
708130AA7	97.697	244,242.50	CORPBOND	320,000	70,000	250,000	CBOND	JC PENNEY CORP INC	MAKE WHOLE CALL	BBB-	BAA3
55645303	11.27	244,175.82	EQUITY	22,057	391	21,666	REIT	BRT REALTY TRUST SBI-NEW		B	
38869PAB0	97.5	243,750.00	CORPBOND	250,000		250,000	CBOND	GRAPHIC PACKAGING INTL INC	SENIOR NOTE	B-	B3
52522L483	6.39	243,459.00	EQUITY	38,100		38,100	COMMON	WTS LEHMAN BROS HLDGS	RETURN OPTIMIZATION SECS LKD		
704549AC8	97.125	242,812.50	CORPBOND	250,000		250,000	CBOND	PEABODY ENERGY CORP		BB+	BA1
390607109	6.59	242,801.96	EQUITY	142,374	105,530	36,844	COMMON	GREAT LAKES DREDGE & DOCK	CORPORATION	NR	
23918KAE8	97	242,500.00	CORPBOND	250,000		250,000	CBOND	DAVITA INC		B+	B1
52517PZJ3	25	242,500.00	CORPBOND	235,000	-735,000	970,000	MEDNOTE	LEHMAN BROTHERS HOLDINGS INC		CCC-	B3
85590AAD6	97	242,500.00	CORPBOND	255,000		250,000	CBOND	STARWOOD HOTELS RESORTS	MULTI COUPON	BBB-	BAA3
29428R103	10.77	242,271.15	EQUITY	24,495	2,000	22,495	COMMON	EPOCH HOLDING CORPORATION		C	
369622DS1	98.021	241,719.78	CORPBOND	1,000,000	753,400	246,600	CBOND	GENERAL ELEC CAP CORP	FRN	AAA	Aaa
43289P106	2.89	241,098.25	EQUITY	95,925	12,500	83,425	ADR	***HIMAX TECHNOLOGIES INC	SPONSORED ADR		
858375108	4.04	240,909.24	EQUITY	164,325	104,694	59,631	COMMON	STEIN MART INC		B-	
35914PAH8	96.25	240,625.00	CORPBOND	250,000		250,000	CBOND	FRONTIER OIL CORP	SENIOR NOTE	BB	BA3
58445MAJ1	96.25	240,625.00	CORPBOND	250,000		250,000	CBOND	MEDIACOM LLC/MEDIACOM CAPITAL		B-	B3
281023AN1	96	240,000.00	CORPBOND	250,000		250,000	CBOND	EDISON MISSION ENERGY	SR NT 7.5%	BB-	B1
17453BAP6	95.5	238,750.00	CORPBOND	250,000		250,000	CBOND	CITIZENS COMMUNICATIONS CO	MAKE WHOLE CALL	BB	BA2
26874115	6.499	237,213.50	EQUITY	117,900	81,400	36,500	PREFCONV	AMERICAN INTL GROUP INC	8.50% MAND CONV PFD CORP UNIT		A3
G9144P105	26.9	236,800.70	EQUITY	758,842	750,039	8,803	RESTRICT	TYCO ELECTRONICS LTD		NR	
33938EAJ6	94.5	236,250.00	CORPBOND	250,000		250,000	CBOND	FLEXTRONICS INTERNATIONAL LTD	6.500% 20130515	BB-	BA2
23332B106	8.01	235,253.70	EQUITY	29,480	110	29,370	COMMON	DSP GROUP INC		B-	
681904AK4	94	235,000.00	CORPBOND	250,000		250,000	CBOND	OMNICARE INC		B+	B1
64378H102	0.571	234,839.73	EQUITY	411,378	100	411,278	COMMON	NEW DRAGON ASIA CORP	CL A	NR	
126501105	12.32	233,574.88	EQUITY	20,980	2,021	18,959	COMMON	CTS CORP	WRTS TO PUR NOTES UNDER CERT	B+	
125896AX8	93	232,500.00	CORPBOND	250,000		250,000	CBOND	CMS ENERGY CORP	MAKE WHOLE CALL	BB+	BA1
44108EAS7	93	232,500.00	CORPBOND	250,000		250,000	CBOND	***HOST MARRIOTT L P	SR NOTES SER J	BB	Ba1
26816LAT9	92.75	231,875.00	CORPBOND	250,000		250,000	CBOND	DYNEGY HOLDINGS INC		B	B2
388689101	2.8	231,630.00	EQUITY	86,181	3,456	82,725	COMMON	GRAPHIC PACKAGING HOLDING	COMPANY	NR	
918284100	33.94	231,572.62	EQUITY	6,823		6,823	COMMON	VSE CORP		B+	
590876306	15.07	231,520.41	EQUITY	16,963	1,600	15,363	COMMON	MET-PRO CORP		B+	
161175AA2	92	230,000.00	CORPBOND	250,000		250,000	CBOND	CHARTER COMMUNICATIONS OPERATI	MAKE WHOLE CALL	B-	B3
833635105	25.25	228,866.00	EQUITY	238,209	229,145	9,064	ADR	***SOCIEDAD QUIMICA MINERA DE	CHILE S A SPONSORED ADR REPSTG		
482730108	143.28	228,388.32	EQUITY	1,621	27	1,594	COMMON	K-TRON INTERNATIONAL INC		B	
832248AH1	91	227,500.00	CORPBOND	250,000		250,000	CBOND	SMITHFIELD FOODS INC	SENIOR NOTE	BB-	Ba3
560305104	15.33	227,159.94	EQUITY	15,508	690	14,818	COMMON	MAIDENFORM BRANDS INC		NR	
524908100	0.052	226,900.18	EQUITY	30,579,591	26,216,126	4,363,465	COMMON	LEHMAN BROTHERS HOLDINGS INC		D	
103304BB6	90.5	226,250.00	CORPBOND	250,000		250,000	CBOND	BOYD GAMING CORP		BB	B1
559181102	4.5	226,003.50	EQUITY	271,470	221,247	50,223	COMMON	MAGMA DESIGN AUTOMATION INC		NR	
26884AAV5	93.169	225,889.17	CORPBOND	242,451		242,451	CBOND	EQR OPERATING LIMITED	PARTNERSHIP EXCHANGEABLE	BBB+	
913837100	31.53	225,660.21	EQUITY	7,557	400	7,157	COMMON	UNIVERSAL STAINLESS & ALLOY	PRODUCTS INC	B	
369622CF0	99.518	223,915.50	CORPBOND	900,000	675,000	225,000	CBOND	GENERAL ELECTRIC CAPITAL CORP	DEB FLTGT RT 5.284941	AAA	Aaa
66977WAF6	89.5	223,750.00	CORPBOND	250,000		250,000	CBOND	NOVA CHEMICALS CORP	MAKE WHOLE CALL	B+	BA3
171871AH9	89	222,500.00	CORPBOND	250,000		250,000	CBOND	CINCINNATI BELL INC		B+	BA3
800907AJ6	89	222,500.00	CORPBOND	250,000		250,000	CBOND	SANMINA-SCI CORP		B-	B3
157210105	9.71	220,815.11	EQUITY	971,196	948,455	22,741	COMMON	CEVA INC		NR	
45661TAB7	88	220,000.00	CORPBOND	325,000	75,000	250,000	CBOND	INERGY LP/INERGY FINANCE CORP		B+	B1
646136HS3	109.987	219,974.00	MUNIBOND	2,980,000	2,780,000	200,000	MUNICIPL	NEW JERSEY ST TRANSN TR FD	AUTH PREREFUNDED-TRANSN SYS-A	AAA	
13068H6U3	104.293	219,015.30	MUNIBOND	210,000		210,000	MUNICIPL	CALIFORNIA ST PUB WKS BRD LEAS	LEASE REV BDS 2002 S	AA	AA3
464287713	21.34	217,134.50	EQUITY	16,347	6,172	10,175	ETF	ISHARES TRUST	DOW JONES US TELECOMM SECTOR		
913201109	12.4	217,000.00	EQUITY	19,297	1,797	17,500	COMMON	UNITED WESTERN BANCORP INC		B-	
886423102	58.74	215,634.54	EQUITY	116,336	112,665	3,671	COMMON	TIDEWATER INC		B+	
457461200	15.49	215,341.98	EQUITY	24,818	10,916	13,902	COMMON	INLAND REAL ESTATE CORP	NEW	NR	
320817109	22.62	215,070.96	EQUITY	12,402	2,894	9,508	COMMON	FIRST MERCHANTS CORP		A	
909214BJ6	86	215,000.00	CORPBOND	250,000		250,000	CBOND	UNISYS CORP	MAKE WHOLE CALL	B+	B2
28257U104	11.24	214,672.76	EQUITY	19,293	194	19,099	COMMON	EINSTEIN NOAH RESTAURANT	GROUP INC	NR	
29255WAG5	85.631	214,077.50	CORPBOND	250,000		250,000	CBOND	ENCORE ACQUISITION CO		B	B1
461730103	11.02	213,743.92	EQUITY	25,396	6,000	19,396	REIT	INVESTORS REAL ESTATE TRUST	SBI	B-	
8190100	49.8	212,895.00	EQUITY	227,471	223,196	4,275	COMMON	AFFILIATED COMPUTER SERVICES	INC-CL A	B+	

530718AC9	85.149	212,872.50	CORPBOND	250,000	250,000	CBOND	LIBERTY MEDIA LLC	MAKE WHOLE CALL	BB+	BA2
3704AOMJ8	85.027	212,567.50	CORPBOND	250,000	250,000	CBOND	GENERAL MOTORS ACCEPT CORP	SMARTNOTES	B-	B3
52523J131	6.05	212,476.00	EQUITY	35,120	35,120	WARRANT	LEHMAN BROS HLDGS INC	PERFORMANCE SECS WITH PARTIAL		
273587SCO	106.21	212,420.00	MUNIBOND	200,000	200,000	MUNICIPAL	EAST LYME CONN G.O BDS	UNREFUNDED BALANCE	NR	AA3
901307AK6	106.176	212,352.00	MUNIBOND	200,000	200,000	MUNICIPAL	TWENTY FIFTH AVENUE PROPERTIES	WASHINGTON STUDENT HOUSING	AA	A2
52523J412	7.05	212,205.00	EQUITY	30,100	30,100	WARRANT	LEHMAN BROS HLDGS INC	PRINCIPAL PROTECTION NTS LKD		
6041282F4	105.588	211,176.00	MUNIBOND	300,000	100,000	MUNICIPAL	MINNESOTA ST G/O	R/M D 5.00 10/01/2013	AAA	AA1
734260YN6	102.944	211,035.20	MUNIBOND	305,000	100,000	MUNICIPAL	PORT HOUSTON AUTH TEX HARRIS	CNTY G/O PORT IMPT-SER A	AAA	AA1
482124MA9	105.516	211,032.00	MUNIBOND	200,000	200,000	MUNICIPAL	JURUPA CALIF UNI SCH DIST G.O.	BDS 2002	A	NR
52517PU41	87.17	210,951.40	CORPBOND	7,337,000	7,095,000	MEDNOTE	LEHMAN BROS HLDGS INC	MEDIUM TERM NTS	D	B3
780287108	37.74	210,023.10	EQUITY	29,912	24,347	COMMON	ROYAL GOLD INC		B	
315292AD4	83.5	208,750.00	CORPBOND	250,000	250,000	CBOND	FERRELLGAS ESCROW LLC/FERRELLG		B+	BA3
5252M0FR3	81.72	208,386.00	CORPBOND	2,490,000	2,235,000	CBOND CNV	***LEHMAN BROS HOLDINGS	SPDR S&P 500 PLUS PPP	D	B3
962149100	39.44	208,243.20	EQUITY	7,974	2,694	COMMON	WEYCO GROUP INC		A-	
5252M0FF9	83.29	208,225.00	CORPBOND	6,810,000	6,560,000	CBOND	LEHMAN BROS HLDGS INC	FX BASKET-LINKED NOTE	D	B3
143658AN2	112.25	207,662.50	CORPBOND	1,310,000	1,125,000	CBOND CNV	***CARNIVAL CORP	SENIOR NT	A-	A3
701354102	13.66	207,659.32	EQUITY	167,816	152,614	COMMON	PARKERVISON INC		C	
52520W564	6.92	207,600.00	EQUITY	30,000	30,000	COMMON	LEHMAN BROTHERS HOLDINGS INC	100% PRINCIPAL PROTECTION NOTE		
913275103	27.7	207,057.50	EQUITY	4,273,493	4,266,018	COMMON	UNITRIN INC		B	
61745C105	21.5	206,615.00	EQUITY	157,107	147,497	COMMON	MORGAN STANLEY	INDIA INVESTMENT FUND INC		
464287630	70.34	206,096.20	EQUITY	19,270	16,340	ETF	ISHARES TRUST RUSSELL 2000	VALUE INDEX FUND		
14141A108	9.61	205,038.96	EQUITY	52,259	30,923	COMMON	CARDIAC SCIENCE CORPORATION		NR	
827056300	5.7	203,586.90	EQUITY	2,002	-33,715	COMMON	SILICON GRAPHICS INC	COM	NR	
532776AJ0	81	202,500.00	CORPBOND	250,000	250,000	CBOND	***LIN TELEVISION CORP	SR SUB NT	B+	B1
969281CM4	91.747	202,302.13	MUNIBOND	265,000	44,500	MUNICIPAL	WM S HART CALIF UN HIGH SCH	DIST SPL TAX CMNTY FACS	NR	
54615109	64.31	201,611.85	EQUITY	4,935	1,800	COMMON	AXSYS TECHNOLOGIES INC		B-	
00846L101	10.1	201,394.00	EQUITY	29,840	9,900	COMMON	AGFEED INDUSTRIES INC		NR	
278715206	92.96	201,351.36	EQUITY	2,166	2,166	COMMON	EBIX INC	FORMERLY EBIX.COM INC NEW	B-	
712283109	15.21	200,817.63	EQUITY	16,393	3,190	COMMON	PIKE ELEC CORP		NR	
13066YLE7	100	200,000.00	MUNIBOND	200,000	200,000	MUNIFLT	CALIFORNIA ST DEPT WTR RES PWR	VAR-SUBSER F-5	A-1+	VMIG
373109BL0	100	200,000.00	MONEYMKT	1,400,000	1,200,000	MUNI	GEORGETOWN UNIVERSITY SER B	SAVRS	AA	A2
49548WAC9	100	200,000.00	MUNIBOND	200,000	200,000	MUNIFLT	KING GEORGE CNTY VA INDL DEV	AUTH EXEMPT FAC REV BIRCHWOOD	AA-	NR
552953AG6	80	200,000.00	CORPBOND	250,000	250,000	CBOND	***MGM MIRAGE	SR NOTE	BB	BA2
64971KJE7	100	200,000.00	MUNIBOND	6,075,000	5,875,000	MUNIFLT	NEW YORK N Y CITY TRANSITIONAL	FIN AUTH ADJ- SUBSER-C3	AAA	AA1
74514LNL7	100	200,000.00	MUNIBOND	1,200,000	1,000,000	MUNIFLT	PUERTO RICO COMWLTH G/O	RFDG PUB IMPT-SER A-3	AAA	AAA
450732201	3.43	199,485.37	EQUITY	63,015	4,856	COMMON	IBASIS INC	NEW	NR	
14808P109	36	199,296.00	EQUITY	20,461	14,925	COMMON	CASS INFORMATION SYSTEMS INC		A-	
3133F1CV7	100.025	197,949.47	GOVTBOND	1,750,000	1,552,100	GOVAGNCY	FREDDIE MAC		AAA	AAA
670977107	11.94	197,809.98	EQUITY	38,443	21,876	COMMON	NUVEEN QUALITY INCOME	MUNICIPAL FUND INC		
02378JAS7	79.074	197,685.00	CORPBOND	250,000	250,000	CBOND	AMERICAN AIRLINES INC		BB-	B1
105530109	40.28	197,210.88	EQUITY	9,298	4,402	ADR	***BRASIL TELECOM PARTICIPACOE	S A		
553477100	1.16	196,688.44	EQUITY	197,755	28,196	COMMON	MRV COMMUNICATIONS INC		C	
37956X103	8.18	195,935.54	EQUITY	30,970	7,017	COMMON	GLOBECOMM SYSTEMS INC		B	
71625107	7.02	195,872.04	EQUITY	28,002	100	COMMON	EDDIE BAUER HLDGS INC		NR	
74837NAC7	78	195,000.00	CORPBOND	250,000	250,000	CBOND	QUIKSILVER INC		B	B1
74977EPJ6	96.92	193,840.00	CORPBOND	1,450,000	1,250,000	MEDNOTE	RABOBANK NEDERLAND NV/NY		AAA	
45235108	4.95	193,703.40	EQUITY	56,132	17,000	COMMON	ASPECT MEDICAL SYSTEMS INC		NR	
302563101	56.08	193,532.08	EQUITY	12,670	9,219	COMMON	FPIC INSURANCE GROUP INC		B	
531914109	12	193,356.00	EQUITY	16,313	200	COMMON	LIFEWAY FOODS INC		B+	
320218100	47.8	191,917.00	EQUITY	4,192	177	COMMON	FIRST FINANCIAL CORP-IND		A-	
579793100	9.19	191,813.68	EQUITY	27,375	6,503	COMMON	MCCORMICK & SCHMICKS SEAFOOD	RESTAURANTS INC	NR	
760276105	10.9	190,739.10	EQUITY	17,599	100	COMMON	REPUBLIC AIRWAYS HOLDINGS INC		NR	
105756BF6	120	189,840.00	CORPBOND	132,000	-26,200	CBOND	BRAZILIAN GOVERNMENT INTERNATI	ONAL BOND 8.750% 20250204	BBB-	BA1
39945C109	9.51	189,163.41	EQUITY	19,899	8	COMMON	***CGI GROUP INC-CL A SUB-VTG		B	
140288101	8.21	189,109.14	EQUITY	222,634	199,600	REIT	CAPLEASE INC		NR	
828730200	35.14	188,701.80	EQUITY	5,370	5,370	COMMON	SIMMONS FIRST NATIONAL CORP	CL A (\$5 PAR)	A	
698477106	31.25	188,062.50	EQUITY	6,218	200	COMMON	PANHANDLE OIL AND GAS INC	CL A	B+	
G23773107	23.2	187,780.80	EQUITY	152,531	144,437	COMMON	***CONSOLIDATED WATER CO LTD		B+	
525178109	7.83	187,536.33	EQUITY	1,712,844	1,688,893	COMMON	LEHMAN BROTHERS FIRST TRUST	INCOME OPPORTUNITY FUND	CCC+	
36999ADF8	99.881	187,276.87	CORPBOND	750,000	562,500	CBOND	GENERAL ELECTRIC CAPITAL CORP	FLTG RATE NOTE -CONTRA CUSIP-	AAA	Aaa
87311M102	11.22	187,115.94	EQUITY	20,717	4,040	COMMON	TXCO RESOURCES INC		B-	
17175100	355	186,020.00	EQUITY	4,613	4,089	COMMON	ALLEGHANY CORP-DEL		B	
608328AP5	74.25	185,625.00	CORPBOND	250,000	250,000	CBOND	MOHEGAN TRIBAL GAMING AUTHORIT		B	BA3
39670104	10.95	183,784.80	EQUITY	38,797	22,013	COMMON	ARCTIC CAT INC		B+	



813705100	4.23	183,543.93	EQUITY	47,506	4,115	43,391	COMMON	SECURE COMPUTING CORP			C	
431571108	22.2	182,173.20	EQUITY	17,875	9,669	8,206	COMMON	HILLENBRAND INC			NR	
254423106	20	181,880.00	EQUITY	97,921	88,827	9,094	COMMON	DINEEQUITY INC			B	
P97475AG5	54	181,710.00	CORPBOND	3,755,151	3,418,651	336,500	CFGN	VENEZUELA GOVERNMENT INTERNATI	ONAL BOND 6.000% 20201209		BB-	B2
194738L40	103.196	180,593.00	MUNIBOND	250,000	75,000	175,000	MUNICIPL	COLLIN CNTY TEX G/O LTD TAX	RFDG PERM IMPT		AAA	AAA
69357C503	9.93	180,477.75	EQUITY	28,275	10,100	18,175	COMMON	PRG-SCHULTZ INTERNATIONAL INC	NEW		C	
02208R106	15.72	175,183.68	EQUITY	11,144		11,144	COMMON	ALTRA HOLDINGS INC			NR	
3133X5G85	100.031	175,054.25	GOVTBOND	350,000	175,000	175,000	GOVAGNCY	FEDERAL HOME LOAN BANK SYSTEM			AAA	AAA
857689AV5	70	175,000.00	CORPBOND	250,000		250,000	CBOND	STATION CASINOS INC	SR NOTES		B-	B3
320841109	13.16	174,870.08	EQUITY	13,586	298	13,288	COMMON	FIRST MERCURY FINL CORP			NR	
917286205	18.69	173,405.82	EQUITY	39,964	30,686	9,278	REIT	URSTADT BIDDLE PROPERTIES INC	CL A		B+	
45670G108	6.97	173,106.92	EQUITY	25,336	500	24,836	COMMON	INFOGROUP INC			B	
574192TK6	102.753	169,542.45	MUNIBOND	325,000	160,000	165,000	MUNICIPL	MARYLAND ST G/O	CAP IMPT BD SECOND SER A		AAA	
866674104	19.95	167,979.00	EQUITY	19,434	11,014	8,420	REIT	SUN COMMUNITIES INC			C	
737273102	10.1	167,801.40	EQUITY	20,573	3,959	16,614	ADR	***PORTUGAL TELECOM SGPS SA	SPONSORED ADR			
45857P301	13.05	167,314.05	EQUITY	12,870	49	12,821	ADR	***INTERCONTINENTAL HOTELS	GROUP PLC NEW SPONSORED ADR			
G98268108	12.81	166,414.71	EQUITY	19,491	6,500	12,991	COMMON	***XYRATEX LTD			NR	
605580DA4	110.235	165,352.50	MUNIBOND	950,000	800,000	150,000	MUNICIPL	MISSISSIPPI ST G/O RFDG	SER A		AA	AA3
91324P102	26.57	165,345.11	EQUITY	1,337,358	1,331,135	6,223	COMMON	UNITEDHEALTH GROUP INC			A+	
780097804	15	165,000.00	EQUITY	19,700	8,700	11,000	PREFERRED	***ROYAL BANK OF SCOTLAND GRP	PLC-SPONSORED ADR SER F-REPSTG		A	A1
52522L632	5.22	163,824.48	EQUITY	31,384		31,384	WARRANT	LEHMAN BROS HLDGS INC	NON PRINCIPAL PRTCTD NTS LKD			
52517P3L3	25	162,500.00	CORPBOND	2,963,000	2,313,000	650,000	MEDNOTE	LEHMAN BROS HLDGS INC	MEDIUM TERM NTS		A+e	B3
28251TAQ6	24	162,000.00	CORPBOND	1,000,000	325,000	675,000	CDO	801 GRAND CDO SERIES 2006-1 LL	C 11.790% 20160920 SERIES# 144			
61212LJD2	107.698	161,547.00	MUNIBOND	1,000,000	850,000	150,000	MUNICIPL	MONTANA ST BRD REGENTS HIGHER	FAC REF REV BDS 2008L		AAA	AAA
977056X54	107.101	160,651.50	MUNIBOND	1,000,000	850,000	150,000	MUNICIPL	WISCONSIN ST	REF BDS 2002		AAA	
44041F105	8.53	160,227.52	EQUITY	18,784		18,784	COMMON	HORIZON FINANCIAL CORP-WASH			A-	
899035505	4.91	158,784.49	EQUITY	33,464	1,125	32,339	COMMON	TUESDAY MORNING CORP-NEW			B	
796050888	224.003	157,474.10	EQUITY	303	-400	703	COMMON	SAMSUNG ELECTRONICS 1 GDR REP	R 00.50 ORD REGS			
600551204	8.09	157,285.78	EQUITY	19,442		19,442	COMMON	MILLER INDS INC TENN	NEW		B-	
619430101	6.62	156,291.58	EQUITY	25,239	1,630	23,609	COMMON	MORTONS RESTAURANT GROUP INC	NEW		NR	
00765H107	0.89	156,062.39	EQUITY	176,265	914	175,351	COMMON	ADVANCED LIFE SCIENCES	HOLDINGS INC		NR	
883435307	17.92	155,724.80	EQUITY	8,690		8,690	COMMON	THERMADYNE HOLDINGS	CORPORATION NEW		NR	
640079109	21.4	155,064.40	EQUITY	8,999	1,753	7,246	COMMON	NEENAH PAPER INC			NR	
65370F101	8.27	154,301.66	EQUITY	125,647	106,989	18,658	COMMON	NICHOLAS-APPLEGATE CONV &	INCOME FD			
265435BF3	102.572	153,858.00	MUNIBOND	150,000		150,000	MUNICIPL	DUNELLEN N J BRD ED G/O	R/MD 4.00 07/15/2015		AA	A2
429797100	1.9	153,784.10	EQUITY	147,189	66,250	80,939	COMMON	ARROWHEAD RESEARCH CORPORATION			NR	
313586745	0.75	153,750.00	EQUITY	352,964	147,964	205,000	PREFCONV	FEDERAL NATIONAL MORTGAGE	ASSOCIATION 8.75% NON CUM			Ca
520776105	36.24	153,693.84	EQUITY	5,941	1,700	4,241	COMMON	LAWSON PRODUCTS INC			B	
464288752	18.26	153,657.90	EQUITY	32,279	23,864	8,415	ETF	ISHARES TR	DOW JONES US HOME CONSTN INDEX			
650034VWH0	101.778	152,667.00	MUNIBOND	1,240,000	1,090,000	150,000	MUNICIPL	NEW YORK ST URBAN DEV CORP REV	CORRTL FACS SVC CONTRACT-SER B		AA-	A1
25334103	9.89	152,622.48	EQUITY	15,897	465	15,432	COMMON	AMERICAN DAIRY INC			NR	
903899102	10.03	152,476.06	EQUITY	17,717	2,515	15,202	COMMON	ULTRALIFE CORPORATION			C	
66611L105	12.42	151,076.88	EQUITY	43,413	31,249	12,164	COMMON	NORTHFIELD BANCORP INC	NEW		NR	
253017107	7.1	150,903.40	EQUITY	27,665	6,411	21,254	COMMON	DICE HLDGS INC			NR	
885141101	145.26	150,779.88	EQUITY	2,207	1,169	1,038	ADR	***THOMSON REUTERS PLC	AMERICAN DEPOSITORY SHARES			
493143101	25.3	150,560.30	EQUITY	5,951		5,951	COMMON	KEY TECHNOLOGY INC			B-	
20451N101	56.67	150,062.16	EQUITY	181,540	178,892	2,648	COMMON	COMPASS MINERALS INTL INC			NR	
003450BN2	100	150,000.00	MONEYMKT	1,950,000	1,800,000	150,000	MUNI	ABILENE TEX HEALTH FACILITY	DEV CORP TAXABLE D-SAVRS		AA	A2
25476A5T2	99.993	149,989.50	MUNIBOND	3,550,000	3,400,000	150,000	MUNICIPL	DISTRICT COLUMBIA G/O SER A	R/MD 5.00 06/01/2023		AAA	AAA
803069202	9.76	149,025.44	EQUITY	24,328	9,059	15,269	ADR	***SAPPI LTD	SPONSORED ADR NEW RPSTG 1 ORD			
780097713	13.99	148,294.00	EQUITY	444,448	433,848	10,600	PREFERRED	***ROYAL BK SCOTLAND GROUP PLC	ADR REPSTG 7.25% SER T PFD SHS		A	A1
871237103	19.5	148,122.00	EQUITY	7,996	400	7,596	COMMON	SYKES ENTERPRISES INC			B-	
596680108	16.71	147,566.01	EQUITY	9,831	1,000	8,831	COMMON	MIDDLESEX WATER CO			B+	
294100102	10.61	144,921.99	EQUITY	98,322	84,663	13,659	COMMON	ENZO BIOCHEM INC			C	
153527205	5.45	144,561.25	EQUITY	146,585	120,060	26,525	COMMON	CENTRAL GARDEN & PET CO	CL A NON-VTG		B	
292554102	11.72	144,437.28	EQUITY	12,324		12,324	COMMON	ENCORE CAPITAL GROUP INC			B-	
64104X108	11	143,935.00	EQUITY	168,800	155,715	13,085	COMMON	NESS TECHNOLOGIES INC			NR	
3.61E+111	10.66	143,835.38	EQUITY	25,693	12,200	13,493	COMMON	***FUSHI COPPERWELD INC			NR	
44913M105	4.14	142,059.96	EQUITY	37,814	3,500	34,314	COMMON	HYPERCOM CORP			C	
03076K108	14.05	141,792.60	EQUITY	11,439	1,347	10,092	COMMON	AMERIS BANCORP			A-	
901476101	15.02	141,668.64	EQUITY	10,632	1,200	9,432	COMMON	TWIN DISC INC			B+	
32332504	10.35	138,503.70	EQUITY	13,982	600	13,382	COMMON	AMTECH SYSTEMS INC	COM PAR \$0.01 NEW		B-	
89214A102	7.63	138,293.75	EQUITY	492,024	473,899	18,125	COMMON	TOWN SPORTS INTL HLDGS INC			NR	
656844107	10.99	138,177.27	EQUITY	12,573		12,573	COMMON	***NORTH AMERICAN ENERGY	PARTNERS INC		NR	

49803T102	10.5	137,823.00	EQUITY	586,175	573,049	13,126	REIT	KITE RLTY GROUP TRUST		NR	
376546107	7.46	137,733.98	EQUITY	24,134	5,671	18,463	COMMON	GLADSTONE INVESTMENT CORP		NR	
P8696W104	2.4	137,292.00	EQUITY	224,135	166,930	57,205	COMMON	***SINOVAC BIOTECH LTD		NR	
204166102	13.42	137,259.76	EQUITY	12,106	1,878	10,228	COMMON	COMMVAULT SYSTEMS INC		NR	
389375106	1.77	137,146.68	EQUITY	135,034	57,550	77,484	COMMON	GRAY TELEVISION INC		B-	
45774W108	15.32	136,822.92	EQUITY	9,275	344	8,931	COMMON	INSTEEL INDUSTRIES INC		B-	
553769100	3.82	136,706.34	EQUITY	52,868	17,081	35,787	COMMON	MTR GAMING GROUP INC		B-	
237545108	54.31	136,698.27	EQUITY	58,540	56,023	2,517	ADR	***DASSAULT SYSTEMS S A	SPONSORED ADR		
33761N109	14.2	136,462.00	EQUITY	22,610	13,000	9,610	COMMON	***FIRSTSERVICE CORPORATION	SUBORDINATE VOTING SHARES	NR	
450047204	7.28	135,546.32	EQUITY	44,734	26,115	18,619	ADR	***IRSA INVERSIONES Y	REPRESENTACIONES SA-GDR		
456314103	10.06	135,317.06	EQUITY	13,451		13,451	COMMON	INDUSTRIAL SERVICES OF AMERICA	INC-FLA	B	
45675Y104	5.02	135,289.00	EQUITY	26,950		26,950	COMMON	INFORMATION SERVICES GROUP	INC	NR	
64972FRA6	96.542	135,158.80	MUNIBOND	8,175,000	8,035,000	140,000	MUNICIPL	NEW YORK N Y CITY MUN WTR FIN	WTR AND SWR SYS REV BDS FISCAL	AAA	AA2
680277100	22	134,068.00	EQUITY	6,094		6,094	COMMON	OLD SECOND BANCORP INC-DEL		A	
62912T103	5.01	133,531.53	EQUITY	26,654	1	26,653	COMMON	***NGAS RESOURCES INC		B-	
G0536XAA1	80	132,000.00	CORPBOND	165,000		165,000	CFGN	ASIA ALUMINUM HOLDINGS LTD 8.0	00% 20111223 SERIES# REGS	B+	B1
52517PYH8	25	132,000.00	CORPBOND	798,000	270,000	528,000	MEDNOTE	LEHMAN BROS HLDGS INC	MEDIUM TERM RANGE NOTE	D	B3
413833104	8	131,776.00	EQUITY	170,073	153,601	16,472	COMMON	HARRIS & HARRIS GROUP INC		NR	
924784NK3	105.257	131,571.25	MUNIBOND	900,000	775,000	125,000	MUNICIPL	VERO BEACH FLA ELEC REV REV	REF BDS 2003A	NR	AAA
63607P208	23	131,330.00	EQUITY	33,698	27,988	5,710	COMMON	NATIONAL FINL PARTNERS CORP		NR	
150602209	12.98	130,890.32	EQUITY	100,364	90,280	10,084	REIT	CEDAR SHOPPING CENTERS INC	NEW	B-	
07011T306	2.46	130,421.82	EQUITY	89,017	36,000	53,017	COMMON	BASIN WATER INC		NR	
740367107	10.6	129,797.00	EQUITY	17,645	5,400	12,245	COMMON	PREFERRED BK LOS ANGELES CALIF		NR	
929328102	60	129,120.00	EQUITY	4,114	1,962	2,152	COMMON	WSFS FINANCIAL CORP		B	
92047K107	2.2	128,719.80	EQUITY	67,025	8,516	58,509	COMMON	VALUEVISION MEDIA INC	CL A	C	
24802R506	10.25	128,381.25	EQUITY	26,110	13,585	12,525	COMMON	DEMANDTEC INC		NR	
74005P104	82.16	127,676.64	EQUITY	1,257,578	1,256,024	1,554	COMMON	PRAXAIR INC		A	
39530A104	15	127,440.00	EQUITY	563,496	555,000	8,496	COMMON	GREENHUNTER ENERGY INC		NR	
37947B103	9.95	127,379.90	EQUITY	14,633	1,831	12,802	COMMON	GLOBAL TRAFFIC NETWORK INC	COM	NR	
125902106	13.53	127,141.41	EQUITY	9,397		9,397	COMMON	CPI CORP		B-	
262241102	2.6	126,786.40	EQUITY	54,339	5,575	48,764	COMMON	DRUGSTORE.COM INC		NR	
832449102	17.37	126,731.52	EQUITY	17,057	9,761	7,296	COMMON	SMITHTOWN BANCORP INC		NR	
19615103	5.57	126,477.99	EQUITY	22,707		22,707	COMMON	ALLION HEALTHCARE INC		NR	
864909106	9.44	126,411.04	EQUITY	13,391		13,391	COMMON	SUCAMPO PHARMACEUTICALS INC	CL A	NR	
35177Q105	29.18	125,328.10	EQUITY	148,736	144,441	4,295	ADR	***FRANCE TELECOM	SPONSORED ADR		
000780KM7	92.792	125,269.20	MORTGAGE	4,510,000	4,375,000	135,000	CMO	AMAC 2003-7 A1	ABN AMRO MORTGAGE CORP	AAA	NR
52522L384	6.32	125,136.00	EQUITY	19,800		19,800	COMMON	LEHMAN BROS HOLDINGS INC	S5FINL RET OPTIMIZATION NTS		
55304X104	21.25	125,056.25	EQUITY	6,005	120	5,885	COMMON	***MI DEVELOPMENTS INC	SUB VTG CL A SHS	NR	
254839J87	100	125,000.00	MONEYMKT	31,250,000	31,125,000	125,000	MUNI	DISTRICT OF COLUMBIA		AA	A2
52517PY96	25	125,000.00	CORPBOND	4,390,000	3,890,000	500,000	MEDNOTE	LEHMAN BROS HLDGS INC	MEDIUM TERM NOTE	D	B3
464286673	10.11	124,868.61	EQUITY	592,893	580,542	12,351	ETF	ISHARES MSCI SINGAPORE INDEX F	UND		
915436109	17.021	124,712.86	EQUITY	437,121	429,794	7,327	ADR	***UPM KYMMENE CORP	SPONSORED ADR		
501556203	76.23	124,026.21	EQUITY	3,402	1,775	1,627	ADR	***KYOCERA CORP-ADR			
576018BC8	49.494	123,735.00	MUNIBOND	650,000	400,000	250,000	MUNICIPL	MASSACHUSETTS ST TPK AUTH MET	HWY SYS RV 0-CPN C/A YLD 5.55%	AA	A2
52517PXW6	25	123,500.00	CORPBOND	1,404,000	910,000	494,000	MEDNOTE	LEHMAN BROTHERS HOLDINGS		D	B3
32037103	29.26	122,862.74	EQUITY	6,045	1,846	4,199	COMMON	AMPCO-PITTSBURGH CORP		B	
426927109	14.44	122,581.16	EQUITY	20,870	12,381	8,489	COMMON	HERITAGE COMMERCE CORP		B+	
52519M205	24500	122,500.00	EQUITY	71	66	5	MMPREF	LEHMAN BROS / FIRST TR INCOME	OPPORTUNITY FD MONEY MKT PFD	AAA	AAA
29382R107	3.15	122,254.65	EQUITY	38,811		38,811	COMMON	ENTRAVISION COMMUNICATIONS	CORP CLASS A	NR	
12626K203	25.58	122,170.08	EQUITY	9,307	4,531	4,776	ADR	***CRH PLC-ADR			
00950V101	5.25	121,884.00	EQUITY	24,266	1,050	23,216	COMMON	AIRVANA INC		NR	
25353103	13.85	121,436.80	EQUITY	10,898	2,130	8,768	COMMON	AMERICAN DENTAL PARTNERS INC		B+	
00208W109	26.09	121,161.96	EQUITY	12,206	7,562	4,644	COMMON	***AKTIESELSKABET	DAMPSKIBSSELSKABET TORM		
00350L109	10.35	121,043.25	EQUITY	11,695		11,695	COMMON	ABINGTON BANCORP INC PENN		NR	
45169U105	9.32	120,880.40	EQUITY	21,137	8,167	12,970	COMMON	IGATE CORP		B-	
78709Y105	14.81	120,553.40	EQUITY	17,372	9,232	8,140	COMMON	SAIA INC		NR	
52517P6Y2	79.98	119,970.00	CORPBOND	1,860,000	1,710,000	150,000	CBOND	LEHMAN BROS HLDGS INC	BEST OF BASKET LKD NOTES	D	B3
232577205	19.33	119,846.00	EQUITY	10,122	3,922	6,200	COMMON	CYNOSURE INC	CL A	NR	
G04899103	16.65	119,796.75	EQUITY	9,845	2,650	7,195	COMMON	***ARLINGTON TANKERS LTD		NR	
19855303	7.21	119,707.63	EQUITY	23,707	7,104	16,603	COMMON	ALLOY INC		C	
16934Q109	6.45	119,415.30	EQUITY	23,519	5,005	18,514	REIT	CHIMERA INVESTMENT CORPORATION		NR	
52517PYM7	25	119,250.00	CORPBOND	1,277,000	800,000	477,000	RANGE	LEHMAN BROTHERS HOLDINGS INC		A	B3
224051102	11.1	118,237.20	EQUITY	32,604	21,952	10,652	CLASS	COX RADIO INC-CL A		B-	
502161AJ1	98.25	117,626.86	CORPBOND	703,722	584,000	119,722	CBOND CNV	LSI LOGIC	CONV SUB NOTE	BB	NA

961214301	94	117,594.00	EQUITY	6,243	4,992	1,251	ADR	***WESTPAC BANKING CORP LTD	SPONSORED ADR		
58977Q109	1.97	117,083.01	EQUITY	71,799	12,366	59,433	COMMON	MERIDIAN RESOURCE CORP (THE)		C	
1307746W7	101.776	117,042.40	MUNIBOND	115,000		115,000	MUNICIPL	CALIFORNIA ST UNIV SYSTEMWIDE	REV SER A	AA	AA3
741113104	5.82	117,011.10	EQUITY	30,647	10,542	20,105	COMMON	PRESSTK INC		B-	
853887107	10.3	116,874.10	EQUITY	11,447	100	11,347	COMMON	STANDARD REGISTER CO		B-	
60467R126	7.64	116,846.16	EQUITY	16,573	1,279	15,294	WARRANT	B WTS MIRANT CORP			
29089Q105	13.97	116,747.29	EQUITY	18,748	10,391	8,357	COMMON	EMERGENT BIOSOLUTIONS INC		NR	
90341G103	10.9	115,867.00	EQUITY	34,336	23,706	10,630	COMMON	USA MOBILITY INC		B	
09255N102	8.02	115,054.92	EQUITY	30,950	16,604	14,346	COMMON	BLACKROCK CORPORATE HIGH YIELD	FD V INC	AAA	
52517P4R9	25	114,750.00	CORPBOND	511,000	52,000	459,000	CBOND	LEHMAN BROTHERS HOLDINGS INC			B3
92231M109	8.69	114,351.71	EQUITY	37,159	24,000	13,159	COMMON	VASCULAR SOLUTIONS INC		NR	
589889104	19.4	114,033.20	EQUITY	11,097	5,219	5,878	COMMON	MERIT MEDICAL SYSTEMS INC		B	
511656100	25.5	113,628.00	EQUITY	5,756	1,300	4,456	COMMON	LAKELAND FINANCIAL CORP		A+	
83616W101	1.43	113,580.61	EQUITY	222,310	142,883	79,427	COMMON	SOURCEFORGE INC		B-	
232860106	9.1	113,031.10	EQUITY	13,771	1,350	12,421	COMMON	D & E COMMUNICATIONS INC		B	
G98777108	11.58	112,615.50	EQUITY	10,038	313	9,725	COMMON	***YUCHENG TECHNOLOGIES LTD		NR	
244217BG9	107.78	112,091.20	CORPBOND	2,957,000	2,853,000	104,000	CBOND	JOHN DEERE CAP-CORP BOND		A	A2
00104Q107	8.54	111,950.86	EQUITY	14,117	1,008	13,109	COMMON	AFC ENTERPRISES INC		NR	
99849101	1.65	111,591.15	EQUITY	93,169	25,538	67,631	COMMON	BORLAND SOFTWARE CORP		C	
922908553	63.09	111,353.85	EQUITY	12,968	11,203	1,765	ETF	VANGUARD SECTOR INDEX FDS	VANGUARD REIT ETF		
69412V108	14.06	111,214.60	EQUITY	7,910		7,910	COMMON	PACIFIC CONTL CORP (ORE)		NR	
593048AX9	156.365	111,019.15	CORPBOND	71,000		71,000	CFGN	UNITED MEXICAN STATES 11.500%	20260515	BBB+	BAA1
524805Y69	110.494	110,494.00	MUNIBOND	375,000	275,000	100,000	MUNICIPL	LEHIGH CNTY PA GEN PURP AUTH	REVS HOSP-SAINT LUKES	AAA	BAA1
838766BR3	110.212	110,212.00	MUNIBOND	400,000	300,000	100,000	MUNICIPL	SOUTH MADISON IND CMNTY SCH	BL FIRST MTG REF BDS	AAA	NR
868733106	13.16	110,070.24	EQUITY	20,209	11,845	8,364	COMMON	SUREWEST COMMUNICATIONS		B	
302024EC4	71.412	109,760.24	MUNIBOND	200,000	46,300	153,700	MUNICIPL	EXETER TOWNSHIP PENN SCH DIST	G/O RFDG ZERO CPN C/A 6.35%	NR	A1
05961W105	16.78	109,271.36	EQUITY	27,737	21,225	6,512	ADR	***BANCO MACRO S A	SPONSORED ADR REPSTG CL B		
834453102	2.909	109,232.95	EQUITY	38,050	500	37,550	COMMON	SOMAXON PHARMACEUTICALS INC		NR	
441812GD0	99.684	108,854.92	CORPBOND	1,392,000	1,282,800	109,200	CBOND	HSBC FINANCE CORP		AA-	AA3
G02995101	15	108,825.00	EQUITY	7,255		7,255	COMMON	***AMERICAN SAFETY INSURANCE	HOLDINGS LTD	B-	
981419104	38	108,604.00	EQUITY	26,774	23,916	2,858	COMMON	WORLD ACCEPTANCE CORP-S.C.		B+	
516840QG3	108.467	108,467.00	MUNIBOND	100,000		100,000	MUNICIPL	LAREDO TEX INDPT SCH DIST G O	REF BDS 2005	AAA	
167505DB9	108.144	108,144.00	MUNIBOND	400,000	300,000	100,000	MUNICIPL	CHICAGO ILL BRD ED G/O	CHICAGO SCH BRD-A-IBC	AA	A1
88283LEG7	108.136	108,136.00	MUNIBOND	800,000	700,000	100,000	MUNICIPL	TEXAS TRANSN COMMN ST HWY FD R	REV BDS 2007	AAA	AA1
70211M109	17.71	107,942.45	EQUITY	39,907	33,812	6,095	ADR	***PARTNER COMMUNICATIONS CO	LTD ADR		
650034VH1	107.756	107,756.00	MUNIBOND	200,000	100,000	100,000	MUNICIPL	NEW YORK ST URBAN DEV CORP REV	PERSONAL INCOME TAX-A-IBC-BNY	AAA	AA3
63886Q109	16.43	107,435.77	EQUITY	6,539		6,539	COMMON	NATURAL GAS SVCS GROUP INC		NR	
452151VY6	107.261	107,261.00	MUNIBOND	195,000	95,000	100,000	MUNICIPL	ILLINOIS ST GO BDS 2005 S	GO	AAA	
52522L723	7.39	106,785.50	EQUITY	14,450		14,450	WARRANT	LEHMAN BROS HLDGS INC	RETURN OPTIMIZATION SECURITIES		
837227RN9	106.642	106,642.00	MUNIBOND	715,000	615,000	100,000	MUNICIPL	SOUTH CENT CONN REGL WTR AUTH	WTR SYS REV BDS SIXTEE	AA	AA3
185630RW2	106.262	106,262.00	MUNIBOND	100,000		100,000	MUNICIPL	CLEMSON UNIV S C UNIV REVS	R/M D 5.00 05/01/2016	AA	AA3
69360J107	58.98	105,987.06	EQUITY	3,580	1,783	1,797	REIT	PS BUSINESS PARKS INC	CALIFORNIA	B	
76218TFD1	105.948	105,948.00	MUNIBOND	850,000	750,000	100,000	MUNICIPL	RHODE ISLAND CLEAN WTR FIN AGY	WTR POLLUTION CONTROL RE 2004	AAA	
64966EMV6	105.869	105,869.00	MUNIBOND	135,000	35,000	100,000	MUNICIPL	NEW YORK N Y G/O	UNREFUNDED BALANCE-B	AA	AA3
P5880CAA8	70.5	105,750.00	CORPBOND	1,136,000	986,000	150,000	CFGN	IRSA INVERSIONES Y REPRESENTAC	IONES SA 8.500% 20170202 SERIE	B+	
62886K104	25.86	105,482.94	EQUITY	6,379	2,300	4,079	COMMON	NCI INC	CL A	NR	
13433PAF1	104.766	104,766.00	MUNIBOND	3,350,000	3,250,000	100,000	MUNICIPL	CAMPBELL CNTY WYO REC PROJ JT	PWRS BRD LEASE REV	A+	NR
77581P109	15.45	104,411.10	EQUITY	7,714	956	6,758	COMMON	ROMA FINANCIAL CORPORATION		NR	
749361200	12.05	104,232.50	EQUITY	21,481	12,831	8,650	COMMON	RCN CORPORATION	NEW	NR	
313400624	0.75	103,897.50	EQUITY	1,636,027	1,497,497	138,530	PREFERRED	FREDDIE MAC	8.375% NON-CUMULATIVE	C	Ca
438701MG6	103.786	103,786.00	MUNIBOND	1,815,000	1,715,000	100,000	MUNICIPL	HONOLULU HAWAII CITY & CNTY	WASTEWTR SYS SECOND BD	AAA	AAA
649716ZF7	103.743	103,743.00	MUNIBOND	125,000	25,000	100,000	MUNICIPL	NEW YORK N Y CITY TRANSITIONAL	FIN AUTH FUTURE TAX SECD-SER C	AAA	AA1
213183Z74	103.642	103,642.00	MUNIBOND	575,000	475,000	100,000	MUNICIPL	COOK CNTY ILL G/O RFDG-SER D	R/M D 5.25 11/15/2021	AA	AA2
00254EFD9	94.16	103,576.00	CORPBOND	3,085,000	2,975,000	110,000	CFGN	SVENSK EXPORTKREDIT AB 0.000%	20100809 SERIES# BSKT MTN		Aa1
13066KUJ1	103.418	103,418.00	MUNIBOND	100,000		100,000	MUNICIPL	CALIFORNIA ST DEPT WTR RES	CEN REF WTR REV BDS	AAA	AA2
27282Q105	11.52	102,977.28	EQUITY	435,166	426,227	8,939	COMMON	EATON VANCE SENIOR FLOATING	RATE TRUST		
69753EBM4	102.522	102,522.00	MUNIBOND	100,000		100,000	MUNICIPL	PALOMAR POMERADO HEALTH SYS	CALIF REV RFDG	NR	A2
646135PF4	102.095	102,095.00	MUNIBOND	700,000	600,000	100,000	MUNICIPL	NEW JERSEY ST TRANSN TR FD	AUTH TRANSN SYS-SER A	AA-	A1
890030208	11.17	101,680.51	EQUITY	751,009	741,906	9,103	ADR	***TOMKINS PLC-SPONSORED ADR			
52517P4K4	100.57	101,575.70	CORPBOND	101,000		101,000	MEDNOTE	LEHMAN BROTHERS HOLDINGS INC		D	B3
744028101	14	101,276.00	EQUITY	49,669	42,435	7,234	COMMON	PROVIDENT NEW YORK BANCORP		B+	
125581AH1	67.316	100,974.00	CORPBOND	600,000	450,000	150,000	CBOND	CIT GROUP INC		A-	BAA1
105756AE0	130.09	100,819.75	CORPBOND	5,646,900	5,569,400	77,500	CFGN	BRAZILIAN GOVERNMENT INTERNATI	ONAL BOND 10.125% 20270515	BBB-	BA1
343873105	17.87	100,643.84	EQUITY	63,993	58,361	5,632	COMMON	FLUSHING FINANCIAL CORP		A	

505861401	27.939	100,636.27	EQUITY	15,469	11,867	3,602	ADR	***LAFARGE	SPONSORED ADR NEW			
293389102	15.4	100,546.60	EQUITY	8,754	2,225	6,529	COMMON	ENNIS INC	FORMERLY ENNIS BUSINESS FORMS	A-		
808541106	18.41	100,463.37	EQUITY	7,328	1,871	5,457	COMMON	SCHWEITZER MAUDUIT INTL INC		B		
866203NK4	100.262	100,262.00	MUNIBOND	100,000		100,000	MUNICIPAL	SUMMIT N J G/O	R/MD 4.35 11/01/2009	AAA		
587845DN5	100.146	100,146.00	MUNIBOND	100,000		100,000	MUNICIPAL	MERCER CNTY N J IMPT AUTH REV	SCH DIST PJ	AA+	AA2	
G67828106	5.08	100,035.36	EQUITY	29,598	9,906	19,692	COMMON	***ORIGIN AGRITECH LIMITED		NR		
544712VD1	100	100,000.00	MONEYMKT	9,100,000	9,000,000	100,000	MUNI	LOS ANGELES CTY MET TNS AUTH	SAVRS	AA	AA3	
64966GMQ2	100	100,000.00	MONEYMKT	8,250,000	8,150,000	100,000	MUNI	NEW YORK NY VAR-SUBSER A-4	SAVRS 7	AAA	Aaa	
75728MBQ6	100	100,000.00	MONEYMKT	2,050,000	1,950,000	100,000	MUNI	CITY OF REDDING,CA		AA	A2	
8827202S3	100	100,000.00	MUNIBOND	100,000		100,000	MUNIFLT	TEXAS ST G/O RFDG VET HSG FD	R/MD 5.00 06/01/2021	A-1+	VMIG	
05508R106	7.32	99,998.52	EQUITY	230,442	216,781	13,661	COMMON	B & G FOODS HLDGS CORP	CL A	NR		
120113105	0.99	99,996.93	EQUITY	196,707	95,700	101,007	COMMON	BUILDING MATERIALS HOLDING	CORP	B-		
919134304	16.3	99,413.70	EQUITY	6,360	261	6,099	ADR	***VALEO-SPONSORED ADR				
862811VZ6	104.306	99,090.70	MUNIBOND	95,000		95,000	MUNICIPAL	STRATFORD CONN G/O	R/MD 5.00 04/15/2015	A+	A1	
165303108	32.9	98,667.10	EQUITY	10,149	7,150	2,999	COMMON	CHESAPEAKE UTILITIES CORP		B+		
30067T103	31.94	97,896.10	EQUITY	3,245	180	3,065	COMMON	***EXCEL TECHNOLOGY INC		B		
780259206	58.85	97,337.90	EQUITY	470,811	469,157	1,654	ADR	***ROYAL DUTCH SHELL PLC	SPONSORED ADR REPSTG A SHS			
09255X100	12.07	97,332.48	EQUITY	151,419	143,355	8,064	COMMON	BLACKROCK FLOATING RATE INCOME	STRATEGIES FD INC			
09348R300	38.05	97,027.50	EQUITY	7,195	4,645	2,550	ETFFOR	***BLDRS INDEX FDS TR	EMERGING MKTS 50 ADR INDEX FD	NR		
68463108	13.58	96,159.98	EQUITY	8,081	1,000	7,081	COMMON	BARRETT BUSINESS SERVICES INC		B		
462726100	16.29	95,573.43	EQUITY	14,388	8,521	5,867	COMMON	IROBOT CORP		NR		
1912EP104	24.57	95,257.89	EQUITY	5,339	1,462	3,877	ADR	***COCA COLA HELLENIC BOTTLING	CO S A SPONSORED ADR			
638522102	238	95,200.00	EQUITY	11,939	11,539	400	COMMON	NATIONAL WESTERN LIFE INS CO	CL A	B		
553036CG7	100.185	95,175.75	CORPBOND	95,000		95,000	CORPCD	***M I BK F S B LAS VEGAS NEV	C/D FDIC INS TO LIMITS	A+	NA	
258278100	13.62	94,754.34	EQUITY	6,957		6,957	COMMON	DORMAN PRODUCTS INC				
590473104	1.28	94,667.52	EQUITY	75,489	1,530	73,959	COMMON	MERUELO MADDUX PROPERTIES INC		NR		
4.58E+305	17.71	94,022.39	EQUITY	17,338	12,029	5,309	COMMON	INTEGRATED ELECTRICAL	SERVICES INC	NR		
249908104	3.14	94,014.74	EQUITY	87,421	57,480	29,941	COMMON	DEPOMED INC		C		
20440W105	24.2	92,323.00	EQUITY	45,450	41,635	3,815	ADR	***COMPANHIA SIDERURGICA	NACIONAL-SPONSORED ADR REPSTG			
86837X105	26.63	92,006.65	EQUITY	16,529	13,074	3,455	COMMON	SUPERIOR WELL SVCS INC		NR		
82620P102	19.99	91,094.43	EQUITY	4,557		4,557	COMMON	SIERRA BANCORP		NR		
24784L105	7.51	89,902.21	EQUITY	14,821	2,850	11,971	COMMON	DELTEK INC		NR		
748349305	2.15	89,612.00	EQUITY	68,733	27,053	41,680	COMMON	QUEST RESOURCE CORPORATION	NEW	NR		
68230A106	4.348	88,703.54	EQUITY	21,976	1,575	20,401	COMMON	ONCOGENEX PHARMACEUTICALS INC		NR		
70337B102	81	87,966.00	EQUITY	3,109	2,023	1,086	COMMON	PATRIOT TRANSPORTATION HOLDING	INC	B		
00826A109	20.26	87,138.26	EQUITY	7,038	2,737	4,301	COMMON	AFFYMAX INC		NR		
709222AS2	108.373	86,698.40	MUNIBOND	330,000	250,000	80,000	MUNICIPAL	PENNSYLVANIA ST TPK COMMN	REGISTRATION FEE REV	AA	AA3	
225310101	19.99	86,496.73	EQUITY	4,959	632	4,327	COMMON	CREDIT ACCEPTANCE CORP-MICH		B		
141657106	12	86,484.00	EQUITY	7,327	120	7,207	COMMON	CARE INVT TR INC		NR		
70335Y104	6.89	85,498.01	EQUITY	12,409		12,409	COMMON	PATRIOT CAPITAL FUNDING INC		NR		
258570209	14.11	85,196.18	EQUITY	16,312	10,274	6,038	COMMON	DOUBLE EAGLE PETROLEUM AND	MINING CO	B-		
803893106	1.99	84,911.31	EQUITY	46,169	3,500	42,669	COMMON	SATCON TECHNOLOGY CORP		C		
66510M204	4.79	84,189.04	EQUITY	18,076	500	17,576	COMMON	***NORTHERN DYNASTY MINERALS	LTD	NR		
67067Y104	5.12	84,162.56	EQUITY	25,138	8,700	16,438	COMMON	NUVEEN SR INCOME FD		NR		
61746SBS7	93.24	83,916.00	CORPBOND	90,000		90,000	CBOND	MORGAN STANLEY		A+	A1	
52520W390	8.36	83,600.00	EQUITY	10,000		10,000	WARRANT	LEHMAN BROS HLDGS INC	PRIN PROTECTED NT LKD ASIAN		B3	
628464109	13.65	83,578.95	EQUITY	6,123		6,123	COMMON	MYERS INDUSTRIES INC		B+		
69318J100	6.64	83,225.76	EQUITY	12,861	327	12,534	COMMON	PC CONNECTION INC		B-		
955658EK5	92.436	83,192.40	MUNIBOND	90,000		90,000	MUNICIPAL	WEST SACRAMENTO CALIF SPL TAX	CMNTY FACS DIST NO 14-NEWPORT	NR		
247126AC9	15.5	82,770.00	CORPBOND	34,000	-500,000	534,000	CBOND	DELPHI AUTOMOTIVE SYSTEMS CORP	NOTE	NR	WR	
481227AA4	82.743	82,743.00	CORPBOND	1,600,000	1,500,000	100,000	CBOND	JPMORGAN CHASE CAP XVIII	CAP SECS SER R	A	AA3	
P97475AF7	65	82,691.05	CORPBOND	717	-126,500	127,217	CFGN	VENEZUELA GOVERNMENT INTERNATI	ONAL BOND 5.750% 20160226	BB-	B2	
14057C106	47.2	82,411.20	EQUITY	12,646	10,900	1,746	COMMON	CAPITOL FEDERAL FINANCIAL		B		
27826S103	5.22	82,178.46	EQUITY	23,543	7,800	15,743	COMMON	EATON VANCE SR INCOME TR-SBI				
459745FP5	78.103	82,008.15	CORPBOND	2,925,000	2,820,000	105,000	CBOND	INTERNATIONAL LEASE FIN CORP	R/MD 5.00 04/15/2010	A-	A3	
920437100	40.96	81,879.04	EQUITY	2,878	879	1,999	COMMON	VALUE LINE INC		B+		
576018AH8	40.645	81,290.00	MUNIBOND	200,000		200,000	MUNICIPAL	MASSACHUSETTS ST TPK AUTH MET	HWY SYS REV-0-CPN C/A 5.6% SR	AA	A2	
5252M0FA0	25	81,250.00	CORPBOND	15,179,000	14,854,000	325,000	MEDNOTE	LEHMAN BROS HLDGS INC	MEDIUM TERM NTS	D	B3	
442331KU7	108.056	81,042.00	MUNIBOND	300,000	225,000	75,000	MUNICIPAL	HOUSTON TEX PUBLIC IMPROV BNDS	RFDG SER F G/O	AAA	NR	
579489105	3.85	80,830.75	EQUITY	57,727	36,732	20,995	COMMON	MCCLATCHY CO-CL A	(FORM MCCLATCHY NEWSPAPERS INC	B+		
609720107	7.6	80,560.00	EQUITY	10,600		10,600	REIT	MONMOUTH REAL ESTATE INVT CORP	CL A	B+		
116475B37	107.243	80,432.25	MUNIBOND	300,000	225,000	75,000	MUNICIPAL	BROWNSVILLE TEX UTIL SYS REV	UTIL SYS REV REF BDS	AAA	AAA	
350865101	7.8	80,004.60	EQUITY	88,859	78,602	10,257	COMMON	4 KIDS ENTERTAINMENT INC		C		
683797104	23.64	79,974.12	EQUITY	4,383	1,000	3,383	COMMON	***OPPENHEIMER HOLDINGS INC		B		

338488109	7.21	79,821.91	EQUITY	74,795	63,724	11,071	ADR	***FLAMEL TECHNOLOGIES SA	SPONSORED ADR		
650033LH4	93.4	79,390.00	MUNIBOND	85,000		85,000	MUNICIPL	NEW YORK STATE URBAN DEV CORP	REV ZERO-CPN-10.15% C/A PJ	AA-	A1
502079106	24	79,272.00	EQUITY	3,303		3,303	COMMON	LMI AEROSPACE INC		B-	
03525N109	8	78,992.00	EQUITY	9,874		9,874	COMMON	ANIMAL HEALTH INTERNATIONAL	INC	NR	
899697AM8	105.221	78,915.75	MUNIBOND	460,000	385,000	75,000	MUNICIPL	TUMWATER OFFICE LEASE REV	R/MD 5.25 07/01/2019	NR	AA2
961765104	47	78,913.00	EQUITY	1,679		1,679	COMMON	WESTWOOD HOLDINGS GROUP INC		NR	
955232BN2	98.63	78,904.00	MUNIBOND	80,000		80,000	MUNICIPL	WEST PATTERSON CALIF G/O FING	AUTH SPL TAX CMNTY FACS	NR	
18805101	13.9	78,618.40	EQUITY	245,842	240,186	5,656	ADR	***ALLIANZ SE	SPONSORED ADR REPSTG 1/10 SH		
97652A203	3.35	78,557.50	EQUITY	23,450		23,450	COMMON	WIRELESS RONIN TECHNOLOGIES	INC	NR	
882854KF8	104.589	78,441.75	MUNIBOND	925,000	850,000	75,000	MUNICIPL	TEXAS WTR DEV BRD REV ST	REVOLVING FD-SR LIEN-SER A	AAA	AAA
91412FJ99	104.583	78,437.25	MUNIBOND	75,000		75,000	MUNICIPL	UNIVERSITY CALIF REVS HOSPITAL	REV BDS 2004 A	AA	AA3
603848DE9	104.257	78,192.75	MUNIBOND	715,000	640,000	75,000	MUNICIPL	MINNEHAHA CNTY S D G/O CTFS	LTD TAX	NR	AAA
52523J230	7.44	78,120.00	EQUITY	10,500		10,500	WARRANT	LEHMAN BROTHERS HOLDINGS IN	RET OPT SEC LINK S&P FIN INDX		
207797101	27.59	77,886.57	EQUITY	3,023	200	2,823	COMMON	CONNECTICUT WATER SERVICE INC		A-	
477839104	13.67	77,522.57	EQUITY	43,657	37,986	5,671	COMMON	JOHN BEAN TECHNOLOGIES CORP		NR	
583928106	10.24	77,291.52	EQUITY	21,921	14,373	7,548	COMMON	MEDALLION FINANCIAL CORP		B-	
210313102	19.5	77,259.00	EQUITY	5,735	1,773	3,962	COMMON	CONSTANT CONTACT INC		NR	
5252MODT1	77.03	77,030.00	CORPBOND	12,470,000	12,370,000	100,000	MEDNOTE	LEHMAN BROS HOLDINGS INC	XL F ANN REV NTS	D	B3
500233101	9.41	76,992.62	EQUITY	431,448	423,266	8,182	COMMON	KOHLBERG CAPITAL CORP		NR	
62718PNM5	85	76,500.00	MUNIBOND	90,000		90,000	MUNICIPL	MURRIETA CALIF CMNTY FACS DIST	SPECIAL TAX 2005	NR	
59455RYV2	101.907	76,430.25	MUNIBOND	75,000		75,000	MUNICIPL	MICHIGAN MUN BD AUTH REV LOC	GOVT LN PROG-SER A	AA	AA3
76111J5X8	84.817	76,335.30	MORTGAGE	3,185,000	3,095,000	90,000	CMO	RFMSI 2003-S13 A4	RESIDENTIAL FUNDING MORTGAGE S	AAA	NR
220874101	18.707	76,062.66	EQUITY	4,098	32	4,066	COMMON	***CORUS ENTERTAINMENT INC	CL-B NON-VOTING SHARES	NR	
25269L106	3.42	76,012.92	EQUITY	22,226		22,226	COMMON	DIAMOND MGMT & TECHNOLOGY	CONSULTANTS INC	B-	
09247F100	5.66	75,866.64	EQUITY	142,242	128,838	13,404	COMMON	BLACKROCK INCOME TRUST INC			
811656107	12.82	75,689.28	EQUITY	6,389	485	5,904	COMMON	SEABRIGHT INSURANCE HOLDINGS	INC	NR	
55185201	16.812	75,654.00	EQUITY	53,100	48,600	4,500	PREFERRED	BAC CAPITAL TRUST IV 5.875%	TRUST PFD SECS DUE 5/3/33	A	Aa3
400501102	13.13	75,458.11	EQUITY	6,534	787	5,747	ADR	***GRUPO AEROPORTUARIO DEL	CENTRO NORTE SASPONSORED ADR		
896263100	3.61	75,329.87	EQUITY	24,867	4,000	20,867	COMMON	TRIMERIS INC		B-	
P09669BR5	75.01	75,010.00	CORPBOND	1,453,286	1,353,286	100,000	CFGN	BANCO GALICIA	REG S STEP	raA-	NA
52517PV99	25	75,000.00	CORPBOND	2,650,000	2,350,000	300,000	MEDNOTE	LEHMAN BROTHERS HOLDINGS INC			B3
76541VBQ9	107.328	74,485.63	MUNIBOND	100,000	30,600	69,400	MUNICIPL	RICHMOND VA G/O RFDG & PUB	IMPT-SER B	AAA	
174420109	4.7	74,057.90	EQUITY	60,532	44,775	15,757	COMMON	CITIZENS REPUBLIC BANCORP INC		B+	
76120W302	5.92	73,923.04	EQUITY	31,387	18,900	12,487	COMMON	RESOURCE CAPITAL CORP		NR	
750491102	4.15	73,301.45	EQUITY	79,857	62,194	17,663	COMMON	RADNET INC		NR	
552721102	11.88	73,299.60	EQUITY	8,170	2,000	6,170	COMMON	MFRI INC		B-	
42279M107	4.81	73,261.11	EQUITY	39,964	24,733	15,231	COMMON	HEELYS INC		NR	
126132109	112.32	71,884.80	EQUITY	345,275	344,635	640	ADR	***CNOOC LTD	SPONSORED ADR REP 100 SHS CL H		
94984HAA3	95.702	71,776.50	MORTGAGE	110,000	35,000	75,000	CMO	WFMB5 2006-12 A1	WELLS FARGO MORTGAGE BACKED SE	NR	AAA
95180105	12.5	71,487.50	EQUITY	9,026,604	9,020,885	5,719	COMMON	BLOUNT INTL INC-NEW		B-	
879246AB2	102	71,400.00	CORPBOND	150,000	80,000	70,000	CBOND	TELE NORTE LESTE PARTICIPACOES	SA 8.000% 20131218 SERIES# B		Baa3
538169BF9	94.491	70,868.25	MUNIBOND	75,000		75,000	MUNICIPL	LIVERMORE CALIF CMNTY FACS	DIST SPL TAX RFDG-NO 99-1	NR	
849415203	3.38	70,719.74	EQUITY	387,660	366,737	20,923	ADR	***SPREADTRUM COMMUNICATIONS	INC ADR		
665891DC8	100.939	70,657.30	MUNIBOND	70,000		70,000	MUNICIPL	NORTHERN VALLEY N J REG HS	DIS SCH BDS 2002	AAA	NR
81724Q107	4.24	70,579.04	EQUITY	20,006	3,360	16,646	COMMON	SENOYX INC		NR	
785688102	54.85	70,317.70	EQUITY	13,634	12,352	1,282	RTRUST	SABINE ROYALTY TRUST		NR	
57060U407	42.58	70,257.00	EQUITY	931,333	929,683	1,650	ETF	MARKET VECTORS GLOBAL	ALTERNATIVE ENERGY ETF TRUST		
445542103	20.14	69,785.10	EQUITY	3,665	200	3,465	COMMON	HUNGARIAN TELEPHONE & CABLE	CORP	B	
13123E500	5.29	69,251.39	EQUITY	16,515	3,424	13,091	COMMON	CALLIDUS SOFTWARE INC		NR	
806605AJ0	98.992	68,889.52	CORPBOND	69,591		69,591	CBOND	SCHERING PLOUGH CORP	R/MD 6.00 09/15/2017	A-	Baa1
450828108	59.88	68,802.12	EQUITY	1,752	603	1,149	COMMON	IBERIA BANK CORP		A+	
36229RLU1	98.288	68,801.60	MORTGAGE	1,215,000	1,145,000	70,000	CMO	GSR 2004-2F	GSR MORTGAGE LOAN TRUST	AAA	NR
885118109	3.78	68,709.06	EQUITY	18,560	383	18,177	ADR	***THOMSON	SPONSORED ADR		
25500T108	1.24	68,678.64	EQUITY	67,055	11,669	55,386	COMMON	DITECH NETWORKS INC		B-	
847615101	7.12	68,530.00	EQUITY	10,825	1,200	9,625	COMMON	SPECTRUM CONTROL INC		B	
970329M100	4.19	68,380.80	EQUITY	107,020	90,700	16,320	ADR	***BBVA BANCO FRANCES S A	SPONSORED ADR		
19238U107	16.7	68,169.40	EQUITY	4,082		4,082	REIT	COGDELL SPENCER INC		NR	
782233100	7.89	68,153.82	EQUITY	48,752	40,114	8,638	COMMON	RUSS BERRIE & CO INC		C	
814047106	4.12	68,078.88	EQUITY	18,806	2,282	16,524	COMMON	SECURITY BANK CORP		A	
42326R109	2.77	67,950.87	EQUITY	24,531		24,531	COMMON	HELICOS BIOSCIENCES CORP		NR	
50575Q102	2.08	67,687.36	EQUITY	278,651	246,109	32,542	COMMON	LADENBURG THALMANN FINL SVCS		NR	
64966F2V5	106.915	67,142.62	MUNIBOND	85,000	22,200	62,800	MUNICIPL	NEW YORK N Y G.O. BDS SERIES	GO	AA	AA3
774186100	15.18	66,867.90	EQUITY	4,995	590	4,405	COMMON	ROCKVILLE FINL INC		NR	
552697104	7.27	66,760.41	EQUITY	161,169	151,986	9,183	COMMON	***MDC PARTNERS INC NEW	CL A SUBORDINATE VOTING SHARES	C	

64966B5E9	102.682	66,743.30	MUNIBOND	65,000		65,000	MUNICIPL	NEW YORK N Y G/O SER G	R/MD 4.00	08/01/2010	AA	AA3
827057100	2.89	66,487.34	EQUITY	30,146	7,140	23,006	COMMON	SILICON STORAGE TECHNOLOGY INC			C	
502403108	1.64	66,385.56	EQUITY	65,478	24,999	40,479	COMMON	LTX CREDENCE CORPORATION			C	
309562106	28.94	66,214.72	EQUITY	2,288		2,288	COMMON	FARMERS CAPITAL BANK CORP			A	
235ESC951	2.25	65,115.00	CORPBOND	11,894,000	9,000,000	2,894,000	CBOND	DANA CORP	IN DEFAULT		NR	WR
21988GCA2	11.116	65,084.18	CORPBOND	10,240,000	9,654,500	585,500	CDO	CORPORATE-BACKED TRUST CERTIFI			A	A1
42744102	28.31	64,971.45	EQUITY	2,295		2,295	COMMON	ARROW FINANCIAL CORP			A-	
31983A103	32.99	64,792.36	EQUITY	1,964		1,964	COMMON	FIRST COMMUNITY BANCSHARES INC	NEV		NR	
52517PXS5	25	64,500.00	CORPBOND	2,434,000	2,176,000	258,000	MEDNOTE	LEHMAN BROTHERS HOLDINGS			D	B3
379890106	2.11	64,384.54	EQUITY	34,014	3,500	30,514	COMMON	GLU MOBILE INC			NR	
00209AAE6	107.17	64,302.00	CORPBOND	2,225,000	2,165,000	60,000	CBOND	AT&T WIRELESS GROUP			A	A2
18725U109	16.1	63,176.40	EQUITY	310,343	306,419	3,924	COMMON	CLINICAL DATA INC	NEW		C	
15201P109	17.5	62,930.00	EQUITY	3,596		3,596	COMMON	CENTERSTATE BANKS FL INC			NR	
02081G102	4.6	62,863.60	EQUITY	69,127	55,461	13,666	COMMON	ALPHATEC HLDGS INC			NR	
92831RAA0	83	62,840.13	CORPBOND	75,711		75,711	CBOND	VISKASE COS INC	SR SUB SECD NT		NA	NA
45166R204	8.14	62,726.84	EQUITY	42,731	35,025	7,706	COMMON	IDENIX PHARMACEUTICALS INC			NR	
172967556	15.6	62,400.00	EQUITY	269,749	265,749	4,000	PREFERED	CITIGROUP INC	8.50% DEP SH REPSTG 1/1000TH		A	A2
G72457107	2.3	61,929.80	EQUITY	62,161	35,235	26,926	COMMON	***PRIMUS GUARANTY LTD			NR	
686330101	61.03	61,884.42	EQUITY	1,893	879	1,014	ADR	***ORIX CORP	SPONSORED ADR			
69336V101	3.52	61,504.96	EQUITY	140,861	123,388	17,473	COMMON	PGT INC			NR	
636274300	66.21	61,111.83	EQUITY	426,348	425,425	923	ADR	***NATIONAL GRID PLC NEW	SPONSORED ADR			
871013108	29.91	61,076.22	EQUITY	710,993	708,951	2,042	ADR	***SWISSCOM SPONSORED ADR	(ORD SHS EQUALS 10 ADS)			
233806306	13.349	60,938.18	EQUITY	959,442	954,877	4,565	ADR	***DAI NIPPON PRINTING LIMITED	JAPAN SPONSORED ADR			
490057106	32.38	60,906.78	EQUITY	7,254	5,373	1,881	COMMON	KENSEY NASH CORP			B	
169409109	14.57	60,742.33	EQUITY	5,279	1,110	4,169	ADR	***CHINA SOUTHERN AIRLINES CO	LTD-SPONSORED ADR REP 50 H SHS			
55222L814	7.61	60,727.80	EQUITY	7,980		7,980	WARRANT	WTS LEHMAN BROS HOLDINGS	MSCI EM INDEX RET OPT SEC			
846396109	12.12	60,600.00	EQUITY	5,000		5,000	COMMON	SPAN-AMERICA MEDICAL SYSTEMS	INC		B+	Baa3
125581207	8	60,584.00	EQUITY	47,500	39,927	7,573	PREFERED	CIT GROUP INC	NEW 6.35% SER A NON CUM PERP		BBB-	
868059106	1.27	60,463.43	EQUITY	100,173	52,564	47,609	COMMON	SUPERGEN INC			C	
M75253100	9.69	60,417.15	EQUITY	157,235	151,000	6,235	ADR	***ORBOTECH LTD-ORD			NR	
7.41E+106	2.69	60,325.94	EQUITY	27,596	5,170	22,426	COMMON	PREMIER EXHIBITIONS INC			NR	
92978X201	11.1	60,184.20	EQUITY	141,270	135,848	5,422	PREFERED	WACHOVIA CAP TR IX	6.375% GUARANTEED TRUST		A-	A2
98974P100	2.09	59,861.78	EQUITY	377,987	349,345	28,642	COMMON	ZIX CORPORATION			C	
25467B2P2	99.49	59,694.00	CORPBOND	197,000	137,000	60,000	CORPCD	DISCOVER BANK GREENWOOD DEL	C/D FDIC INS TO LIMITS		BBB	NA
6496687U8	101.135	59,669.65	MUNIBOND	150,000	91,000	59,000	MUNICIPL	NEW YORK N Y G/O SER A	R/MD 5.20	08/01/2010	AA	AA3
68338A107	0.407	59,328.79	EQUITY	169,395	23,624	145,771	COMMON	ON2 TECHNOLOGIES INC			NR	
94984EAU6	89.94	58,461.00	MORTGAGE	1,025,000	960,000	65,000	CMO	WFMB 2006-10 A19	WELLS FARGO MORTGAGE BACKED SE		NR	AAA
904677101	4.48	58,289.28	EQUITY	153,763	140,752	13,011	COMMON	UNIFI INC			C	
G3529T105	11.91	58,251.81	EQUITY	339,137	334,246	4,891	COMMON	FLAGSTONE REINSURANCE HLDGS	LTD		NR	
780259107	56.78	58,029.16	EQUITY	404,057	403,035	1,022	ADR	***ROYAL DUTCH SHELL PLC	SPONSORED ADR REPSTG B SHS			
174740100	7.5	57,930.00	EQUITY	49,809	42,085	7,724	COMMON	CITIZENS INC-CL A			B	
629865205	8.05	57,911.70	EQUITY	30,294	23,100	7,194	COMMON	***NAM TAI ELECTRONICS INC				
58964Q104	9.9	57,558.60	EQUITY	169,314	163,500	5,814	COMMON	MERIDIAN INTERSTATE BANCORP	INC		NR	
5252M0EA1	25	57,500.00	CORPBOND	7,972,000	7,742,000	230,000	MEDNOTE	LEHMAN BROS HLDGS INC	MEDIUM TERM NTS		D	B3
07384T206	19.15	57,450.00	EQUITY	32,000	29,000	3,000	PREFERED	BEAR STEARNS CAPTIAL TR III	7.8% CUM TRUST PFD SEC		BBB	
872351408	48.72	57,392.16	EQUITY	134,614	133,436	1,178	ADR	***TDK CORP-AMERICAN DEP SHS-				
307068106	8.23	57,042.13	EQUITY	7,431	500	6,931	COMMON	FAMOUS DAVES OF AMERICA INC			B-	
88650Q100	7.56	56,397.60	EQUITY	1,531,171	1,523,711	7,460	COMMON	TIER TECHNOLOGIES INC-CL B			C	
932889GN2	111.808	55,904.00	MUNIBOND	150,000	100,000	50,000	MUNICIPL	WALNUT VALLEY CALIF UNI SCH	DIST SER A		AA	A2
147272108	6.06	55,594.44	EQUITY	13,274	4,100	9,174	COMMON	CASCADE FINANCIAL CORP			B+	
42840B101	9.48	55,476.96	EQUITY	9,881	4,029	5,852	COMMON	HI-TECH PHARMACAL CO INC			B	
82620W107	0.33	55,390.50	EQUITY	633,500	465,650	167,850	COMMON	***SIENNA GOLD INC				
501014104	3.57	55,370.70	EQUITY	51,418	35,908	15,510	COMMON	KRISPY KREME DOUGHNUTS INC			NR	
575827ZC7	62.714	55,188.32	MUNIBOND	280,000	192,000	88,000	MUNICIPL	MASSACHUSETTS ST G/O CONS	LN-SER C ZERO CPN C/A 5.02%		AA	AA2
46059T109	4.46	54,911.52	EQUITY	13,312	1,000	12,312	ADR	***INTERNET INITIATIVE JAPAN	INC SPONSORED ADR			
126153105	48.19	53,780.04	EQUITY	2,886	1,770	1,116	ADR	***CPFL ENERGIA S A	SPONSORED ADR			
343136TU1	106.609	53,304.50	MUNIBOND	50,000		50,000	MUNICIPL	FLORIDA ST TPK AUTH TPK RFDG	DEPT OF TRANSN-A		AAA	
78401V102	35.8	53,127.20	EQUITY	1,484		1,484	COMMON	SCBT FINANCIAL CORPORATION			A	
87927Y201	11.52	53,095.68	EQUITY	1,566,552	1,561,943	4,609	COMMON	***TELECOM ITALIA S P A NEW	SPONSORED ADR REPSTG			
31946M103	174.66	52,921.98	EQUITY	403	100	303	COMMON	FIRST CITIZENS BANCSHARES INC	CL A		A-	
368140109	4.94	52,917.28	EQUITY	14,012	3,300	10,712	COMMON	GATEWAY FINANCIAL HOLDINGS INC			NR	
257701201	19.1	52,811.50	EQUITY	2,765		2,765	COMMON	DONEGAL GROUP INC	CL A		B	
5252M0ED5	75.38	52,766.00	CORPBOND	15,917,000	15,847,000	70,000	MEDNOTE	LEHMAN BROS HLDGS INC	MEDIUM TERM NTS		D	B3
80281R300	17.5	52,500.00	EQUITY	172,150	169,150	3,000	PREFERED	SANTANDER FIN PFD S A	6.41% UNIPERSONAL PFD SECS		A+	Aa3

494152PJ4	104.987	52,493.50	MUNIBOND	150,000	100,000	50,000	MUNICIPAL	KILLEEN TEX INDPT SCH DIST G/O	RFDG PSF GTD	AAA	AAA
890176FF2	104.938	52,469.00	MUNIBOND	200,000	150,000	50,000	MUNICIPAL	TONAWANDA N Y CITY SCH DIST	G/O SER A	NR	AAA
925284309	21	52,248.00	EQUITY	2,989	501	2,488	COMMON	VERSANT CORPORATION	NEW	B-	
750676CB2	104.396	52,198.00	MUNIBOND	50,000		50,000	MUNICIPAL	RAHWAY N J GERIATRICS CTR INC	REV RFDG SER A BK QLFD	AA	A2
55302G103	3.75	52,098.75	EQUITY	26,201	12,308	13,893	COMMON	MGP INGREDIENTS INC		B	
10553M101	19.34	52,043.94	EQUITY	2,886	195	2,691	ADR	***BRASIL TELECOM S A	SPONSORED ADR REPSTG PFD SHS		
74157K846	2.8	51,903.60	EQUITY	55,835	37,298	18,537	COMMON	PRIMEDIA INC	NEW	B-	
89147U100	17.29	51,870.00	EQUITY	345,522	342,522	3,000	COMMON	TORTOISE ENERGY CAP CORP		NR	
21988G650	17.23	51,690.00	EQUITY	32,900	29,900	3,000	PREFERRED	CBTC ROYAL CARIBBEAN CRUISES	SER 2001-27 CL A-1 8.875%	BB+	BA1
05508RAB2	7.25	51,670.09	UNITS	67,339	-645,352	712,691	UNTCORPC	B&G FOODS INC		CCC+	CAA1
46433108	20.37	51,617.58	EQUITY	6,534	4,000	2,534	COMMON	ASTRONICS CORP		B-	
658256PH9	103.153	51,576.50	MUNIBOND	50,000		50,000	MUNICIPAL	NORTH CAROLINA ST HWY G/O	R/M/D 4.625 05/01/2018	AAA	AAA
131476103	14.05	51,563.50	EQUITY	9,083	5,413	3,670	MLP	CALUMET SPECIALTY PRODS	PARTNERS L P COMMON UNITS	NR	
228834107	3.6	51,487.20	EQUITY	95,975	81,673	14,302	COMMON	CRUSADER ENERGY GROUP INC		NR	
318910106	17.34	51,430.44	EQUITY	3,044	78	2,966	COMMON	FIRST BANCORP-TROY N.C.		A-	
786449108	1.45	51,318.40	EQUITY	457,152	421,760	35,392	COMMON	SAFEGUARD SCIENTIFICS INC		C	
34918102	1.45	51,298.10	EQUITY	76,787	41,409	35,378	COMMON	***ANGIOTECH PHARMACEUTICALS	INC	NR	
500600101	3.13	51,000.22	EQUITY	19,152	2,858	16,294	COMMON	KOPIN CORP		C	
404792DZ3	101.534	50,665.46	MUNIBOND	50,000	100	49,900	MUNICIPAL	HADDONFIELD N J BRD ED G/O	BK-QLFD	AAA	
987520103	19.83	50,645.82	EQUITY	2,554		2,554	COMMON	YOUNG INNOVATIONS INC		B+	
217296DP4	100.896	50,448.00	MUNIBOND	50,000		50,000	MUNICIPAL	COPIAGUE N Y UN FREE SCH DIST	G/O	NR	AAA
368678108	8.08	50,330.32	EQUITY	8,029	1,800	6,229	COMMON	GENCOR INDUSTRIES INC		NR	
505447102	4.57	50,247.15	EQUITY	781,197	770,202	10,995	COMMON	LABRANCHE & CO INC		C	
117637GA0	100.349	50,174.50	MUNIBOND	200,000	150,000	50,000	MUNICIPAL	BRYANT ARK SCH DIST NO 25	G/O RFDG & CONSTR	NR	AA3
14067D102	1.34	50,121.36	EQUITY	411,186	373,782	37,404	COMMON	CAPSTONE TURBINE CORP		NR	
293848107	2.21	50,067.55	EQUITY	24,131	1,476	22,655	COMMON	ENTRUST INC		C	
52520KYE1	25	50,000.00	CORPBOND	3,515,000	3,315,000	200,000	CORPCD	LEHMAN COML BK SALT LAKE CITY	UTAH C/D FDIC INC TO LIMITS	D	B3
650017TB2	100	50,000.00	MONEYMKT	2,350,000	2,300,000	50,000	MUNI	NYS THRUWAY C2	NYS THRUWAY 35 DAY SAVER	AAA	AA3
656178BE9	100	50,000.00	MONEYMKT	100,000	50,000	50,000	MUNI	NORMAN OKLA REGL HOSP AUTH	SAVERS-SER B	AA	A2
91411XAA7	100	50,000.00	MONEYMKT	2,200,000	2,150,000	50,000	MUNI	UNIVERSITY MED & DENTISTRY NJ		AA	A2
49904105	100.5	49,948.50	EQUITY	597	100	497	COMMON	ATRION CORP		B+	
P63347AA9	99.75	49,875.00	CORPBOND	50,000		50,000	CFGN	LOMA NEGRA COMPANIA INDUSTRIAL	ARGENTINA 7.250% 20130315 SER	BB	Ba3
21988G429	8.26	49,560.00	EQUITY	15,500	9,500	6,000	PREFERRED	CORP-BACKED TRUST CERTIFICATES	SUNAMERICA AIG DEB BKD SER	AAA	
497350306	13.653	49,519.43	EQUITY	1,228,311	1,224,684	3,627	ADR	***KIRIN HOLDINGS LTD	SPONSORED ADR		
3135A0FX2	98.844	49,422.00	GOVTBOND	50,000		50,000	GOVAGENCY	FEDERAL NATIONAL MTG ASSN	R/M/D 5.75 04/20/2035	AAA	
86210M106	10.37	49,361.20	EQUITY	1,704,410	1,699,650	4,760	ADR	***STORA ENSO CORP	SPONSORED ADR REPSTG SER R SHS		
768651106	13.38	49,265.16	EQUITY	3,682		3,682	COMMON	TAYLOR CAPITAL GROUP INC		NR	
40418F108	4.45	48,990.05	EQUITY	11,409	400	11,009	COMMON	HFF INC	CL A	NR	
618023J71	97.977	48,988.50	MUNIBOND	100,000	50,000	50,000	MUNICIPAL	MORRIS CNTY NJ G/O	R/M/D 3.125 05/01/2015	AAA	
524908JE1	97.8	48,900.00	CORPBOND	1,635,000	1,585,000	50,000	CBOND	LBH "NKKY SUNS"	SUNS ON NIKKEI 225 INDEX	D	B3
760416107	9.33	48,898.53	EQUITY	15,148	9,907	5,241	COMMON	REPUBLIC FIRST BANCORP INC		B	
083778DD9	97.693	48,846.50	MUNIBOND	50,000		50,000	MUNICIPAL	BERGEN CNTY N J IMPT AUTH REV	REV BDS 2005 A	AAA	NR
87959M109	0.72	48,753.36	EQUITY	224,455	156,742	67,713	COMMON	TELIX INC		NR	
509632CT0	97.376	48,688.00	MUNIBOND	50,000		50,000	MUNICIPAL	LAKE ELSINORE CALIF PUB FING	AUTH LOCAL AGY REV RFDG-SER H	NR	
234062206	100.782	48,274.57	EQUITY	163,243	162,764	479	ADR	***DAIWA HOUSE INDUSTRY CO LTD	ADR		
55068R202	25.42	48,272.58	EQUITY	1,960,739	1,958,840	1,899	ADR	***LUXOTTICA GROUP SPA	SPONSORED ADR		
610423NW1	106.215	48,221.61	MUNIBOND	500,000	454,600	45,400	MUNICIPAL	MONROE CONN G/O SER B	R/M/D 4.75 04/15/2012	NR	AA3
9.13E+106	25.36	48,133.28	EQUITY	424,872	422,974	1,898	ADR	***UNITED UTILITIES GROUP PLC	SPONSORED ADR		
683757108	11.85	47,945.10	EQUITY	5,920	1,874	4,046	COMMON	OPNET TECHNOLOGIES INC		NR	
464287440	90.82	47,680.50	EQUITY	7,427	6,902	525	ETF	ISHARES TRUST 7-10 YR TREAS	BOND FUND		
852529HG4	105.163	47,323.35	MUNIBOND	295,000	250,000	45,000	MUNICIPAL	STAFFORD TWP N J GO BDS 2005 A	GO	NR	A2
87971M202	33.45	47,231.40	EQUITY	164,092	162,680	1,412	COMMON	***TELUS CORPORATION	NON-VOTING SHARES	B	
279862106	2.28	47,125.32	EQUITY	62,890	42,221	20,669	COMMON	EDGE PETROLEUM CORP-DEL		B-	
3881307	4.38	47,019.30	EQUITY	1,203,392	1,192,657	10,735	COMMON	ACACIA RESEARCH - ACACIA	TECHNOLOGIES	C	
87972KAW6	93.785	46,892.50	MUNIBOND	50,000		50,000	MUNICIPAL	TEMECULA CALIF PUB FING AUTH	CMNTY FACS DIST NO 03-1 SPL	NR	
955641CL7	93.401	46,700.50	MUNIBOND	50,000		50,000	MUNICIPAL	WEST SACRAMENTO CALIF FING	AUTH SPL TAX RFDG-SER F	NR	
855716106	14.99	46,633.89	EQUITY	84,567	81,456	3,111	COMMON	STATE BANCORP INC-N.Y.		B+	
67107W100	4.08	46,597.68	EQUITY	11,421		11,421	ADR	***O2MICRO INTERNATIONAL	LIMITED AMERICAN DEPOSITARY		
36966RMN3	92.661	46,330.50	CORPBOND	50,000		50,000	CBOND	GENERAL ELECTRIC CAPITAL CORP	INTERNOTES	AAA	Aaa
233559RL9	100.171	46,178.83	MUNIBOND	225,000	178,900	46,100	MUNICIPAL	DADE CNTY FLA SEAPORT REV	R/M/D 5.45 10/01/2016	AA	A2
816078307	9.106	46,176.52	EQUITY	2,068,304	2,063,233	5,071	ADR	***SEKISUI HOUSE LTD	SPONSORED ADR		
705573103	12.85	46,170.05	EQUITY	33,818	30,225	3,593	COMMON	PEGASYSYSTEMS INC		B-	
52522L129	6.67	46,129.72	EQUITY	6,916		6,916	WARRANT	WTS LEHMAN BROS HOLDINGS INC	SPX PERF SEC W CONTINGENT PROT		
14161H108	7.65	46,129.50	EQUITY	8,575	2,545	6,030	COMMON	CARDTRONICS INC		NR	

398231100	38.8	45,978.00	EQUITY	66,235	65,050	1,185	COMMON	GRIFFIN LAND & NURSERIES INC		B-
699219101	7.421	45,750.46	EQUITY	223,366	217,201	6,165	COMMON	***PARAMOUNT ENERGY TRUST	TRUST UNITS	NR
81688A106	0.015	45,682.98	EQUITY	3,045,532		3,045,532	COMMON	SENDTEC INC		NR
456837707	15.18	45,540.00	EQUITY	199,931	196,931	3,000	PREFERRED	***ING GROEP N V PREF CTF	7.3750% PERP HYBRID CAP SECS	A
576047TV6	101.159	45,521.55	MUNIBOND	45,000		45,000	MUNICIPL	MASSACHUSETTS ST WTR POLLUTN A	REV BDS 1998A	AAA AAA
744044104	56	45,192.00	EQUITY	967	160	807	COMMON	PREFORMED LINE PRODUCTS CO		NR
09062X103	47.14	45,018.70	EQUITY	508,513	507,558	955	COMMON	BIOGEN IDEC INC		B
460321201	23.47	44,405.24	EQUITY	6,192	4,300	1,892	COMMON	INTL SHIPHOLDING CORP NEW		B-
95123P106	13.74	44,325.24	EQUITY	3,226		3,226	COMMON	WEST BANCORPORATION (IOWA)		NR
448882100	0.65	44,292.95	EQUITY	71,258	3,115	68,143	COMMON	***HYDROGENICS CORPORATION		NR
09058V103	2.9	44,283.00	EQUITY	40,653	25,383	15,270	COMMON	BIOCRYS T PHARMACEUTICALS INC		C
94976Y207	22.12	44,240.00	EQUITY	136,230	134,230	2,000	PREFERRED	WELLS FARGO CAP TRUST IV	7% TR PFD SECS DUE 9/1/31	A
650033LP6	80.29	44,159.50	MUNIBOND	155,000	100,000	55,000	MUNICIPL	NEW YORK STATE URBAN DEV CORP	REV ZERO-CPN-10.05% C/A PJ	AA-
524908MB3	102.53	44,087.90	CORPBOND	4,061,000	4,018,000	43,000	CBOND	LBH "SPX INDEX-PLUS NOTES"	INDEX-PLUS NOTES ON S&P 500	D B3
13199ADC2	11	44,000.00	CORPBOND	2,992,140	2,592,140	400,000	CBONDCNV	CALPINE CORP	CONV SR CONTINGENT NT	D WR
097257BW8	97.259	43,766.55	MUNIBOND	45,000		45,000	MUNICIPL	BOGOTA N J G/O GEN IMPT	BK-QLFD	NR A2
52523J156	9.06	43,759.80	EQUITY	4,830		4,830	COMMON	LEHMAN BROS HLDGS INC	R/MD0000 10/30/2009	A+ A1
940610108	26.98	43,410.82	EQUITY	3,897	2,288	1,609	COMMON	WASHINGTON TRUST BANCORP INC		A
M81869105	6.65	43,344.70	EQUITY	9,026	2,508	6,518	COMMON	***RADVISION LTD		NR
130923AP0	86.448	43,224.00	MUNIBOND	50,000		50,000	MUNICIPL	CALIFORNIA STATEWIDE FING AUTH	TOBACCO ASSET BKD-POOLED REV	NR BAA3
130923BF1	86.448	43,224.00	MUNIBOND	50,000		50,000	MUNICIPL	CALIFORNIA STATEWIDE FING AUTH	REV TOBACCO ASSET BKD	NR BAA3
5252M0CE5	71.52	42,912.00	CORPBOND	3,410,000	3,350,000	60,000	CBOND	LEHMAN BROTHERS HOLDINGS INC	R/MD0000 02/19/2010	D B3
52522L376	8.4	42,840.00	EQUITY	5,100		5,100	WARRANT	LEHMAN BROS HLDGS INC	PRN PRTECTD ABSLTE RTNBARRIER	
G7303A109	2.52	42,812.28	EQUITY	19,039	2,050	16,989	COMMON	**QIAO XING UNIVERSAL	TELEPHONE	NR
64971KN69	104.51	42,744.59	MUNIBOND	100,000	59,100	40,900	MUNICIPL	NEW YORK N Y CITY TRANSITIONAL	FIN AUTH FUTURE TAX SECURED	AAA AA1
824841407	23.503	42,587.43	EQUITY	595,509	593,697	1,812	ADR	***SHISEIDO CO LTD	SPONSORED ADR	
526262100	0.025	42,505.12	EQUITY	39,500	-1,660,705	1,700,205	COMMON	LENOX GROUP INC		C
52517P6C0	25	42,500.00	CORPBOND	10,695,000	10,525,000	170,000	MEDNOTE	LEHMAN BROS HLDGS INC	MEDIUM TERM NOTE	D B3
307675108	26.01	42,344.28	EQUITY	5,268	3,640	1,628	COMMON	FARMER BROS CO		B-
125141101	4.2	42,315.00	EQUITY	110,575	100,500	10,075	COMMON	CECO ENVIRONMENTAL CORP		B-
433578507	70.57	41,777.44	EQUITY	3,607	3,015	592	ADR	***HITACHI LTD-ADR NEW		
10211F100	7.23	41,738.79	EQUITY	8,923	3,150	5,773	COMMON	BOVIE MEDICAL CORPORATION		NR
04648X107	2.94	41,706.84	EQUITY	35,948	21,762	14,186	COMMON	ASYST TECHNOLOGIES INC		C
97000103	0.19	41,304.29	EQUITY	217,391		217,391	COMMON	BODYTEL SCIENTIFIC INC		
37941P207	1.2	41,260.80	EQUITY	34,384		34,384	COMMON	GLOBAL POWER EQUIPMENT GROUP	INC NEW	
52523J263	8.24	41,200.00	EQUITY	5,000		5,000	WARRANT	WTS LEHMAN BROS HOLDINGS INC	PBW RETURN OPT SEC NTS ON PBW	
472653BH6	82.025	41,012.50	MUNIBOND	50,000		50,000	MUNICIPL	JEFFERSON CNTY ALA LTD OBLIG S	SCHOOL WTS 2004A	AAA AAA
838418FU0	102.395	40,958.00	MUNIBOND	40,000		40,000	MUNICIPL	SOUTH HUNTINGTON N Y UN FREE	SCH DIST SUFFOLK CNTY LIB	NR AAA
72316WNB9	102.237	40,894.80	MUNIBOND	40,000		40,000	MUNICIPL	PINELLAS CNTY FLA HSG FIN AUTH	REV BDS 2004 A	NR AAA
825107105	25.5	40,621.50	EQUITY	1,593		1,593	COMMON	SHORE BANCSHARES INC		NR
156884G36	98.621	40,434.61	GOVTBOND	484,000	443,000	41,000	USTRES	CATS SER S-INT PMT ON 2009/14&	PRIN 12.50% 2014-T/BOND-REG	NR
57582NPG4	100	40,000.00	MUNIBOND	40,000		40,000	MUNIFLT	MASSACHUSETTS ST G/O RFDG	XLCA INSURED	AA AA2
3704A0JF0	39.944	39,944.00	CORPBOND	100,000		100,000	CBOND	GMAC LLC		B- B3
126650BJ8	102.194	39,855.66	CORPBOND	2,939,000	2,900,000	39,000	CBOND	CVS CAREMARK CORP	MAKE WHOLE CALL	B- BAA2
12612L108	19.41	39,848.73	EQUITY	10,128	8,075	2,053	COMMON	CNA SURETY CORP		
8.79E+109	38.25	39,627.00	EQUITY	2,266	1,230	1,036	ADR	***TELEMIG CELLULAR	PARTICIPACOE SA SPONSORED ADR	
52324W109	8.14	39,592.96	EQUITY	4,864		4,864	COMMON	LECROY CORP		C
48023P106	1.37	39,560.12	EQUITY	29,876	1,000	28,876	COMMON	JONES SODA CO		B-
430067108	3.89	39,401.81	EQUITY	53,582	43,453	10,129	COMMON	HIGHLAND DISTRESSED	OPPORTUNITIES FD INC	NR
14574X104	4.46	39,350.58	EQUITY	9,473	650	8,823	COMMON	CARROLS RESTAURANT GROUP INC		NR
67069V108	0.4	39,079.20	EQUITY	99,698	2,000	97,698	COMMON	NUTRITION 21 INC		C
624581203	5	39,065.00	EQUITY	7,813		7,813	COMMON	MOVIE GALLERY INC	NEW	
688407AA3	2.25	38,587.50	CORPBOND	1,715,000		1,715,000	CBOND	OSPREY TRUST/OSPREY I INC	IN DEFAULT	NR NR
937303105	9.01	38,319.53	EQUITY	29,253	25,000	4,253	COMMON	WASHINGTON BANKING COMPANY		A
23178106	2.37	38,014.80	EQUITY	22,379	6,339	16,040	COMMON	AMBASSADORS INTERNATIONAL INC		B-
229393301	1.66	38,010.68	EQUITY	34,926	12,028	22,898	COMMON	CRYSTAL RIVER CAPITAL INC		NR
G7368R104	1.91	37,844.74	EQUITY	19,814		19,814	COMMON	***RAM HOLDINGS LTD		NR
708677109	28.91	37,727.55	EQUITY	1,305		1,305	COMMON	PENNSYLVANIA COMMERCE	BANCORP INC	B+
45812P107	3.04	37,702.08	EQUITY	169,402	157,000	12,402	COMMON	INTEGRATED SILICON SOLUTION	INC	C
52517PT76	25	37,500.00	CORPBOND	7,255,000	7,105,000	150,000	MEDNOTE	LEHMAN BROS HLDGS INC	MEDIUM TERM NTS	D B3
373737105	12.72	37,422.24	EQUITY	243,807	240,865	2,942	ADR	***GERDAU SA-SPONSORED ADR	EACH RPSTG 1 PFD SHS	
62128103	8.93	37,086.29	EQUITY	5,153	1,000	4,153	COMMON	BANK OF FLORIDA CORPORATION		NR
464287499	88.41	36,866.97	EQUITY	43,653	43,236	417	ETF	ISHARES TR	RUSSELL MIDCAP INDEX FD	
484836101	47.88	36,819.72	EQUITY	869	100	769	COMMON	KANSAS CITY LIFE INSURANCE CO		B



526107107	36.32	36,683.20	EQUITY	7,194	6,184	1,010	COMMON	LENNOX INTL INC		B	
893929208	11.059	36,538.93	EQUITY	17,721	14,417	3,304	COMMON	TRANSCEND SVCS INC		B-	
12620N104	18.29	36,488.55	EQUITY	3,227	1,232	1,995	COMMON	CPEX PHARMACEUTICALS INC	COM NEW	NR	
64985WLQ5	107.078	36,406.52	MUNIBOND	250,000	216,000	34,000	MUNICIPL	NEW YORK ST ENVIRONMENTAL FACS	CORP ST CLN & DRINKING WTR REV	AAA	
20343T100	4.93	36,334.10	EQUITY	7,370		7,370	COMMON	COMMUNITY BANCORP		NR	
879273209	10.96	36,124.16	EQUITY	65,175	61,879	3,296	ADR	TELECOM ARGENTINA SA 1 ADR REP	R 05.00 SHR USD		
95736ULD4	103.168	36,108.80	MUNIBOND	270,000	235,000	35,000	MUNICIPL	WESTCHESTER CNTY N Y G/O	R/MD 5.00 11/15/2009	AAA	
87972L104	6.96	35,788.32	EQUITY	5,142		5,142	COMMON	TEMECULA VALLEY BANCORP INC	CA	NR	
75729DBV4	101.797	35,628.95	MUNIBOND	35,000		35,000	MUNICIPL	REDDING CALIF JT PWRS FING AUT	WTR REF REV BDS 2003	AA	AA3
896215209	6.83	35,256.46	EQUITY	9,459	4,297	5,162	COMMON	TRIMAS CORP	NEW	NR	
63967CWE8	100.415	35,145.25	MUNIBOND	35,000		35,000	MUNICIPL	NEBRASKA INVT FIN AUTH SINGLE	FAM HSG REV SER A PAC	AAA	NR
2.13E+98	100.985	35,041.79	MUNIBOND	2,565,000	2,530,300	34,700	MUNICIPL	COOK CNTY ILL G/O RFDG SER A	R/MD 5.00 11/15/2022	AA	AA2
616255AM7	100.039	35,013.65	MUNIBOND	35,000		35,000	MUNICIPL	MOORPARK CALIF SPL TAX CMNTY	FACS DIST #97-1	NR	
053413BM1	100.038	35,013.30	MUNIBOND	35,000		35,000	MUNICIPL	AVALON CALIF CMNTY IMPT AGY TA	TAX ALLOC BDS 2003	AA	A2
617446GM5	74.491	35,010.77	CORPBOND	2,450,000	2,403,000	47,000	MEDNOTE	MORGAN STANLEY DEAN WITTER		A+	A1
52517PE31	25	35,000.00	CORPBOND	2,616,000	2,476,000	140,000	MEDNOTE	LEHMAN BROTHERS HOLDINGS INC		D	B3
60636XMP5	100	35,000.00	MUNIBOND	35,000		35,000	MUNIFLT	MISSOURI ST HSG DEV COMM	SINGLE FAMILY MTG REV FLTG RT	A-1	NR
133034108	30.95	34,787.80	EQUITY	2,127	1,003	1,124	COMMON	CAMDEN NATIONAL CORPORATION		A	
55348A102	0.42	34,524.00	EQUITY	1,719,859	1,637,659	82,200	COMMON	MRU HOLDINGS INC		NR	
117665109	25.27	34,392.47	EQUITY	8,661	7,300	1,361	COMMON	BRYN MAWR BANK CORP		A	
97111W101	11.41	34,207.18	EQUITY	10,362	7,364	2,998	COMMON	WILLOW FINANCIAL BANCORP INC		B	
960878106	15.7	34,147.50	EQUITY	4,425	2,250	2,175	COMMON	WESTMORELAND COAL CO		C	
864482104	33.99	33,990.00	EQUITY	81,156	80,156	1,000	MLP	SUBURBAN PROPANE PARTNERS LP	UNITS LTD PARTNERSHIP INT	NR	
Y0971E107	6.78	33,900.00	EQUITY	5,000		5,000	COMMON	***BRITANNIA BULK HOLDINGS INC		NR	
M20157109	3.83	33,707.83	EQUITY	19,301	10,500	8,801	COMMON	***BLUEPHOENIX SOLUTIONS LTD		NR	
501173207	30.52	33,572.00	EQUITY	94,105	93,005	1,100	ADR	***KUBOTA CORPORATION	ADR		
19228402	17.34	33,552.90	EQUITY	18,389	16,454	1,935	ADR	***ALLIED IRISH BANKS PLC	SPONSORED ADR REPSTG ORD		
115637100	75	33,000.00	EQUITY	8,667	8,227	440	COMMON	BROWN FORMAN CORP-CL A		A	
676167AQ2	106.089	32,993.67	CORPBOND	170,000	138,900	31,100	CFGN	OESTERREICHISCHE KONTROLLBANK	AG 4.500% 20150309	AAA	Aaa
05534B760	32.87	32,870.00	EQUITY	9,790	8,790	1,000	COMMON	***BCE INC NEW		B	
139674105	34.5	32,809.50	EQUITY	3,548	2,597	951	COMMON	CAPITAL CITY BANK GROUP INC		A	
749056107	8.01	32,768.91	EQUITY	4,202	111	4,091	COMMON	QUIXOTE CORP		B-	
414549105	1.73	32,589.74	EQUITY	28,718	9,880	18,838	COMMON	HARRIS INTERACTIVE INC		C	
52517PYQ8	25	32,500.00	CORPBOND	398,000	268,000	130,000	MEDNOTE	LEHMAN BROTHERS HOLDINGS INC		D	B3
13642L100	36.023	32,384.67	EQUITY	821,741	820,842	899	COMMON	***CANADIAN OIL SANDS TR NEW	UNIT	NR	
G21082105	7.91	32,225.34	EQUITY	7,447	3,373	4,074	COMMON	***CHINA YUCHAI INTERNATIONAL	LTD	NR	
283353LQ1	106.599	31,979.70	MUNIBOND	30,000		30,000	MUNICIPL	EL MONTE CALIF UN HIGH SCH DIS	GO BDS 200 3	AAA	
80917Q106	1.91	31,786.22	EQUITY	21,642	5,000	16,642	ADR	***SCOR SA-SPONSORED ADR			
74344G104	10.75	31,701.75	EQUITY	1,000,480	997,531	2,949	ADR	***PROMISE CO LTD	UNSPONS ADR		
863902102	94.83	31,673.22	EQUITY	105,133	104,799	334	COMMON	STUDENT LOAN CORP		A	
130624KR9	105.376	31,612.80	MUNIBOND	30,000		30,000	MUNICIPL	CALIFORNIA STATE G/O VAR PURP	R/MD 4.75 09/01/2011	A+	A1
17310L201	13.01	31,484.20	EQUITY	239,376	236,956	2,420	PREFERED	CITIGROUP CAP XVI	6.45% ENHANCED TR PFD SECS	A	A1
594751AD1	89.923	31,473.05	MUNIBOND	35,000		35,000	MUNICIPL	MICHIGAN TOB SETTLEMENT FIN AU	TOBACCO SETTLEMENT ASSET SER A	BBB	NR
172216H97	104.767	31,430.10	MUNIBOND	30,000		30,000	MUNICIPL	CINCINNATI OHIO G/O	R/MD 4.20 12/01/2012	AA+	AA1
05968L102	29.2	31,360.80	EQUITY	3,354	2,280	1,074	ADR	***BANCOLOMBIA SA	SPONSORED ADR REPSTG 4 PREF		
169656204	47.77	31,337.12	EQUITY	14,235	13,579	656	COMMON	***CHIPOTLE MEXICAN GRILL INC	CLASS B	NR	
560877300	21.07	31,310.02	EQUITY	1,486		1,486	ADR	***MAKITA CORP-SPONSORED ADR			
16150R104	13	31,304.00	EQUITY	2,408		2,408	COMMON	CHASE CORP		B+	
64971KCL8	103.729	31,118.70	MUNIBOND	250,000	220,000	30,000	MUNICIPL	NEW YORK NY CITY TRANSITIONAL	FIN AUTH REV FUTURE TAX	AAA	AA1
3704A0TZ5	78.378	31,116.06	CORPBOND	40,000	300	39,700	CBOND	GENERAL MTRS ACCEP CORP	SMARTNOTES	B-	B3
59018YM40	88.79	31,076.50	CORPBOND	779,000	744,000	35,000	MEDNOTE	MERRILL LYNCH & CO INC		A	A2
14071N104	4.66	30,923.76	EQUITY	19,231	12,595	6,636	COMMON	CAPTARIS INC		B-	
52522L699	9.32	30,756.00	EQUITY	3,300		3,300	WARRANT	LEHMAN BROS HLDGS INC	RETURN OPTIMIZATION SECS LKD		
688823202	12.798	30,740.79	EQUITY	7,599	5,197	2,402	COMMON	OTELCO INC	INCOME DEP SECS	NR	
391674DR6	101.549	30,464.70	MUNIBOND	110,000	80,000	30,000	MUNICIPL	GREATER CLEVELAND REGL TRAN	AUTH OHIO	NR	AA3
91030T109	14.2	30,444.80	EQUITY	3,344	1,200	2,144	COMMON	UNITED FINANCIAL BANCORP INC	NEW	NR	
60684V108	14.683	30,393.81	EQUITY	712,364	710,294	2,070	ADR	***MITSUI SUMITOMO INSURANCE	GROUP HOLDINGS INC		
G2110U109	15.2	30,096.00	EQUITY	1,986	6	1,980	COMMON	***CHINA NATURAL RESOURCES INC		NR	
295119S44	100.224	30,067.20	MUNIBOND	30,000		30,000	MUNICIPL	ERIE CNTY OHIO G/O RFDG & IMPT	R/MD 4.75 10/01/2019	NR	A1
649838B81	100.186	30,055.80	MUNIBOND	30,000		30,000	MUNICIPL	NEW YORK ST DORM AUTH REVS	NORTH SHORE UNIV HOSP	AA	A2
337363AE5	59.939	29,969.50	CORPBOND	300,000	250,000	50,000	PFDTTRUST	FIRST UNION INSTL TRUST I	CAPITAL SECS	A-	A2
78461U101	4.15	29,946.40	EQUITY	8,676	1,460	7,216	COMMON	SORL AUTO PARTS INC		NR	
P3311R192	0.21	29,752.80	EQUITY	141,680		141,680	WARRANT	CRESUD SA -LEHMAN BR	WTS,AC K 0.0 22May15		
757287NC7	99.068	29,720.40	MUNIBOND	30,000		30,000	MUNICIPL	REDDING CALIF JT PWRS FING	AUTH LEASE REV TIERRA OAKS	NR	

29244T101	42.5	29,707.50	EQUITY	38,412	37,713	699	ADR	***EMPRESA NACIONAL DE ELECTRICIDAD SA-SPONSORED ADR (CHILE		
73176109	23.85	29,621.70	EQUITY	46,598	45,356	1,242	COMMON	***BAYTEX ENERGY TRUST	TR UTS	B-
N7677FAA6	113.643	29,547.18	CORPBOND	13,000	-13,000	26,000	CFGN	***SABIC INNOVATIVE PLAST	REG S	B+
03062T105	19.99	29,225.38	EQUITY	11,881	10,419	1,462	COMMON	AMERICAS CAR MART INC		B-
714368CJ4	95.698	28,709.40	MUNIBOND	30,000		30,000	MUNICIPL	PERRIS CALIF CMNTY FACS DIST	SPL TAX NO 01-2-SER A	NR
82312B106	20.74	28,704.16	EQUITY	4,906	3,522	1,384	COMMON	SHENANDOAH TELECOMMUNICATIONS	CO	NR
09247H106	14.74	28,507.16	EQUITY	77,909	75,975	1,934	COMMON	BLACKROCK FLORIDA INSURED	MUNICIPAL 2008 TERM TRUST	
15188T108	1.72	28,447.08	EQUITY	173,727	157,188	16,539	MLP	CENTERLINE HOLDING COMPANY		B+
318457108	3.31	28,442.83	EQUITY	18,593	10,000	8,593	COMMON	FIRST ACCEPTANCE CORP		NR
11776U300	3.48	28,435.08	EQUITY	13,582	5,411	8,171	COMMON	BSQUARE CORPORATION	NEW	NR
98839UAS3	94.345	28,303.50	MUNIBOND	30,000		30,000	MUNICIPL	YUCAIPA CALIF SPL TAX CMNTY	FACS DIST NO 98-1	NR
526057302	12.84	28,119.60	EQUITY	20,766	18,576	2,190	COMMON	LENNAR CORP	CL B	B+
745190FH6	107.077	28,054.17	MUNIBOND	50,000	23,800	26,200	MUNICIPL	PUERTO RICO COMWLTH HWY &	TRANSN AUTH TRANSN REV SER B	AAA A2
46623D200	22.25	28,035.00	EQUITY	157,728	156,468	1,260	PREFERED	JP MORGAN CHASE CAPITAL X	7% TRUST PFD DUE 02/15/2032	
130872104	3.41	27,965.41	EQUITY	8,701	500	8,201	COMMON	CALIPER LIFE SCIENCES INC		NR
15234Q108	11.071	27,943.20	EQUITY	678,637	676,113	2,524	ADR	***ELECTROBRAS-SPONSORED ADR	REPSTG 500 PFD	
855668109	19.13	27,853.28	EQUITY	1,456		1,456	COMMON	L S STARRETT CO-CL A		B-
05329WAH5	87	27,840.00	CORPBOND	32,000		32,000	CBOND	AUTONATION INC SR NT 7%14	R/MD 7.00 04/15/2014	BB+ Ba2
925388AA8	2.5	27,800.00	CORPBOND	1,112,000		1,112,000	CBOND	VESTA CAPITAL TRUST I-CORP BD	144A	NR NR
778190CY2	101.702	27,764.64	MUNIBOND	250,000	222,700	27,300	MUNICIPL	ROSLYN N Y UN FREE SCH DIST	G/O	NR AA2
872417308	5.6	27,602.40	EQUITY	7,296	2,367	4,929	COMMON	TGC INDUSTRIES INC		B-
650014DJ9	109.734	27,433.50	MUNIBOND	2,040,000	2,015,000	25,000	MUNICIPL	NEW YORK ST TWY AUTH SECOND	GEN HWY & BRDG TR FD REV	AAA AA3
51807U101	4.63	27,340.15	EQUITY	10,705	4,800	5,905	COMMON	LASERCARD CORPORATION		B-
59021K205	15.05	27,180.30	EQUITY	55,834	54,028	1,806	PREFCUMU	MERRILL LYNCH 7.28% PFD CAP	TR V-TR ORIG PFD SECS(TOPRS)	A-
71361F100	6.83	27,149.25	EQUITY	3,975		3,975	COMMON	PERCEPTION INC		B-
35255108	7.08	27,095.16	EQUITY	3,827		3,827	COMMON	ANIKI THERAPEUTICS INC		B-
64983MCA4	107.865	26,966.25	MUNIBOND	1,005,000	980,000	25,000	MUNICIPL	NEW YORK ST DORM AUTH REVS ST	LEASE REV BDS 200	AA AA3
293716106	22.47	26,964.00	EQUITY	3,735,345	3,734,145	1,200	MLP	ENTERPRISE GP HLDGS L P	UNIT LTD PARTNERSHIP INT	NR
78402X107	0.87	26,954.34	EQUITY	329,154	298,172	30,982	COMMON	SCOLR PHARMA INC		NR
13068H3K8	107.761	26,940.25	MUNIBOND	575,000	550,000	25,000	MUNICIPL	CALIFORNIA ST PUB WKS BRD	LEASE REV RFDG UNIV CALIFORNIA	AA AA2
501242101	4.79	26,857.53	EQUITY	53,663	48,056	5,607	COMMON	KULICKE & SOFFA INDUSTRIES INC		C
25382P109	7.95	26,759.70	EQUITY	3,366		3,366	COMMON	DIGITAL ALLY INC		NR
22163N106	1.1	26,692.60	EQUITY	44,993	20,727	24,266	COMMON	***COTT CORP		B-
90328M107	40.56	26,566.80	EQUITY	16,730	16,075	655	COMMON	USANA HEALTH SCIENCES INC		B
64983XBK9	106.196	26,549.00	MUNIBOND	225,000	200,000	25,000	MUNICIPL	NEW YORK ST DORM AUTH REVS ST	UNIV EDL FACS-SER B	AAA
759897RJ2	105.798	26,449.50	MUNIBOND	75,000	50,000	25,000	MUNICIPL	RENSSELAER CNTY N Y REF PUB IM	PT BDS 2004	AAA
59024T203	12.75	26,379.75	EQUITY	161,450	159,381	2,069	PREFERED	MERRILL LYNCH CAP TR II	GTD 6.45% TR PFD SECS	BBB+ A3
73935X757	13.18	26,346.82	EQUITY	1,999		1,999	ETF	POWERSHARES EXCHANGE TRADED	FUND TRUST DYNAMIC LEISURE	
5252M0BQ9	74.87	26,204.50	CORPBOND	1,790,000	1,755,000	35,000	CBOND	LEHMAN BROS HOLDINGS	S&P500 BUFF RET ENHAN NT	D B3
575577CP4	104.354	26,088.50	MUNIBOND	45,000	20,000	25,000	MUNICIPL	MASSACHUSETTS BAY TRANSN AUTH	ASSMT-SER A	AAA AA1
64109T201	8.95	25,981.85	EQUITY	12,904	10,001	2,903	ADR	***NET SERVICOS DE COMUNICACAO	S A NEW ADR	
587625AP9	103.648	25,912.00	MUNIBOND	25,000		25,000	MUNICIPL	MERCED CALIF REDEV AGY TAX	ALLOC REDEV PROJ NO 2-SER A	AA AA3
274785FG4	103.602	25,900.50	MUNIBOND	150,000	125,000	25,000	MUNICIPL	EAST RUTHERFORD N J GEN IMPT B	DS 2005	NR A2
876564105	20.83	25,850.03	EQUITY	9,298	8,057	1,241	ADR	***TATA COMMUNICATIONS LTD	SPONSORED ADR	
745592BR5	103.231	25,807.75	MUNIBOND	25,000		25,000	MUNICIPL	PULASKI N Y CENT SCH DIST	SCH DIST ENHANCE PROG	NR A2
268158102	1.13	25,750.44	EQUITY	81,928	59,140	22,788	COMMON	DYNAX TECHNOLOGIES CORP	COM	NR
169551GL6	102.179	25,544.75	MUNIBOND	25,000		25,000	MUNICIPL	CHINO CALIF REDEV AGY TAX ALLO	TAX ALLOC REF BDS 2001 A	AA AA3
420513CS0	102.085	25,521.25	MUNIBOND	25,000		25,000	MUNICIPL	HAWTHORNE CALIF CMNTY REDEV	AGY SPL TAX CMNTY FACS DIST NO	NR
803121CB6	101.92	25,480.00	MUNIBOND	25,000		25,000	MUNICIPL	SARAH SCOTT MIDDLE SCH BLDG	CORP IND FIRST MTG RFDG	AA+ A2
205477102	5.18	25,475.24	EQUITY	8,254	3,336	4,918	COMMON	COMPUTER TASK GROUP INC		B-
45201YGL5	101.536	25,384.00	MUNIBOND	25,000		25,000	MUNICIPL	ILL HSG DEV AUTH REV HOMEOWNER	MTG-SER E-3	AA AA2
605179LC2	100.829	25,207.25	MUNIBOND	25,000		25,000	MUNICIPL	MISSION TEX WTR & SWR REF BDS	200 6	NR AAA
892376LF9	100.577	25,144.25	MUNIBOND	25,000		25,000	MUNICIPL	TRACY CALIF CMNTY FACS DIST SP	SPL TAX BDS 2002	NR
893870204	3.05	25,128.95	EQUITY	20,749	12,510	8,239	ADR	***TRANSPORTADORA DE GAS DEL	SUR SA-SPONSORED ADR	
879287308	11.89	25,052.23	EQUITY	24,897	22,790	2,107	ADR	***TELECOMUNICAOES BRASILEIRAS	S A ADR TELEBRAS HOLDRS REPSTG	
420520AL2	100.112	25,028.00	MUNIBOND	25,000		25,000	MUNICIPL	HAWTHORNE CALIF PKG AUTH SPL	TAX RFDG CMNTY FACS DIST #1	NR
33610T109	11.56	25,027.40	EQUITY	2,165		2,165	COMMON	FIRST PLACE FINANCIAL CORP-DEL		NR
163316AB8	100	25,000.00	MONEYMKT	9,275,000	9,250,000	25,000	MUNI	CITY OF CHELSEA SERIES B		AAA AAA
52517P3U3	25	25,000.00	CORPBOND	1,395,000	1,295,000	100,000	MEDNOTE	LEHMAN BROS HLDGS INC	MEDIUM TERM NTS	A+e B3
52517P6S5	25	25,000.00	CORPBOND	2,750,000	2,650,000	100,000	RANGE	LEHMAN BROS HLDGS INC	MEDIUM TERM NOTE	D B3
544712VJ8	100	25,000.00	MONEYMKT	23,275,000	23,250,000	25,000	MUNI	LOS ANGELES CTY MET TRN SER C4	SAVRS	AAA AA3
930868BK9	100	25,000.00	MONEYMKT	375,000	350,000	25,000	MUNI	CAROLINA POWER AND LIGHT 2000		AA AA3
986392JU3	100	25,000.00	MONEYMKT	3,275,000	3,250,000	25,000	MUNI	YORK COUNTY HOSPITAL AUTHORITY	PA	AA AA3
169424108	0.94	24,964.52	EQUITY	47,208	20,650	26,558	ADR	***CHINA TECHFAITH WIRELESS	COMMUNICATION TECHNOLOGY LTD	

692021BT4	99.378	24,844.50	MUNIBOND	25,000		25,000	MUNICIPL	OXNARD CALIF SCH DIST CTFS	PARTN SCH FACS PROJ	NR	BAA1
68273G101	8.7	24,829.80	EQUITY	18,304	15,450	2,854	COMMON	ONLINE RESOURCES CORP		NR	
338153P94	99.294	24,823.50	MUNIBOND	25,000		25,000	MUNICIPL	FITCHBURG MASS G/O MUN PURP LN	SER A	AAA	
92926K103	4.74	24,771.24	EQUITY	61,976	56,750	5,226	COMMON	WCA WASTE CORPORATION		NR	
040114GA2	27.5	24,750.00	CORPBOND	150,000	60,000	90,000	CBOND	ARGENTINA GOVERNMENT INTERNATI	ONAL BOND 11.750% 20150615 DFL	D	CA
92508209	24750	24,750.00	EQUITY	2	1	1	MMPREF	BLACKROCK PFD & EQUITY	ADVANTAGE TR AUCTION MARKET	AAA	N.R.
89147U308	24750	24,750.00	EQUITY	23	22	1	MMPREF	TORTOISE ENERGY CAPITAL	CORP SERIES II MMP SHARES	AA	AA2
533535100	14.55	24,662.25	EQUITY	4,695	3,000	1,695	COMMON	LINCOLN EDUCATIONAL SERVICES	CORPORATION	NR	
78464A771	37.9	24,635.00	EQUITY	3,982	3,332	650	ETF	SPDR KBW CAPITAL MARKETS	ETF		
714368CL9	98.481	24,620.25	MUNIBOND	25,000		25,000	MUNICIPL	PERRIS CALIF CMNTY FACS DIST	SPL TAX NO 01-2-SER A	NR	
798456BJ7	98.383	24,595.75	MUNIBOND	25,000		25,000	MUNICIPL	SAN LEANDRO CALIF REDEV AGY	TAX ALLOC REV PLAZA REDEV	NR	
509632CS2	98.163	24,540.75	MUNIBOND	25,000		25,000	MUNICIPL	LAKE ELSINORE CALIF PUB FING	AUTH LOCAL AGY REV RFDG SER H	NR	
601640NQ4	97.993	24,498.25	MUNIBOND	25,000		25,000	MUNICIPL	MILPITAS CALIF IMPT BD ACT	1915 LOC IMPT DIST NO 20-SER A	NR	
881005201	118.43	24,396.58	EQUITY	9,966	9,760	206	MLP	TERRA NITROGEN CO LP	COMMON UNITS	NR	
591160AB2	9	24,390.00	CORPBOND	271,000		271,000	CBOND	METALDYNE CORP		CCC	CAA3
538169AW3	97.531	24,382.75	MUNIBOND	25,000		25,000	MUNICIPL	LIVERMORE CALIF CMNTY FACS	DIST SPL TAX RFDG-NO 99-1	NR	
26881Q309	1.21	24,321.00	EQUITY	73,433	53,333	20,100	COMMON	EPIX PHARMACEUTICALS INC		C	
481087AC8	97	24,250.00	CORPBOND	25,000		25,000	CBOND	VISANT CORP		B+	B1
486606205	24250	24,250.00	EQUITY	36	35	1	MMPREF	KAYNE ANDERSON MLP INVT CO	AUCTION RATE PFD SECS SER D	N.R.	AA2
883435AF6	96.75	24,187.50	CORPBOND	25,000		25,000	CBOND	THERMADYNE HOLDINGS CORP		CCC	CAA1
49303100	26.48	24,149.76	EQUITY	12,100	11,188	912	COMMON	ATLAS ENERGY RES LLC		NR	
52522L673	9.64	24,100.00	EQUITY	2,500		2,500	WARRANT	LEHMAN BROS HLDGS INC	RETURN OPTIMIZATION SECURITIES		
650033LM3	84.484	24,077.94	MUNIBOND	30,000	1,500	28,500	MUNICIPL	NEW YORK STATE URBAN DEV CORP	REV ZERO-CPN-10.10% C/A PJ	AA-	A1
59020WZQ7	95.89	23,972.50	CORPBOND	25,000		25,000	CORPCD	MERRILL LYNCH BK USA SALT LAKE	CITY UTAH C/D FDIC INS TO		AA3
74365A101	2.4	23,805.60	EQUITY	49,419	39,500	9,919	COMMON	PROTALIX BIOTHERAPEUTICS INC		NR	
G84922106	1.49	23,720.80	EQUITY	23,050	7,130	15,920	COMMON	***STEWART W.P. & CO LTD		NR	
66987B103	1.56	23,702.64	EQUITY	72,194	57,000	15,194	COMMON	NOVACEA INC		NR	
G24419AA4	79	23,700.00	CORPBOND	30,000		30,000	CFGN	COSAN FINANCE LTD 7.000% 20170	201 SERIES# REGS	BB	Ba2
37042GC79	50.739	23,695.11	CORPBOND	804,500	757,800	46,700	CBOND	GMAC LLC		B-	B3
91736108	5.4	23,684.40	EQUITY	37,221	32,835	4,386	CLASS	BITSTREAM INC-CL A		B-	
16938P107	2.91	23,661.21	EQUITY	8,131		8,131	ADR	***CHINA GRENTech CORPORATION	LIMITED AMERICAN DEP SHS		
892918103	10.3	23,638.50	EQUITY	4,695	2,400	2,295	COMMON	TRANSACT TECHNOLOGIES INC		B-	
7.42E+108	74	23,606.00	EQUITY	64,319	64,000	319	COMMON	PRIMEENERGY CORP		B-	
37023306	11.749	23,498.00	EQUITY	2,000		2,000	PREFERED	ANTHRACITE CAPITAL INC	9.375% CUM RED PERP PFD SER C	NA	NA
728346BM8	93.731	23,432.75	MUNIBOND	25,000		25,000	MUNICIPL	PLEASANT HILL CALIF SPL TAX	G/O RFDG-DOWNTOWN CMNTY FACS	NR	
590188JP4	97.39	23,373.60	CORPBOND	6,602,000	6,578,000	24,000	CBOND	***MERRILL LYNCH & COS INC	NOTES	A	A2
16936R105	4.28	23,373.08	EQUITY	7,955	2,494	5,461	COMMON	CHINA AUTOMOTIVE SYSTEMS	INC	NR	
544495AM6	103.194	23,321.84	MUNIBOND	400,000	377,400	22,600	MUNICIPL	LOS ANGELES CALIF DEPT WTR &	PWR REV PWR SYS-SER A	AA	AA3
13874TAA0	77.5	23,250.00	CORPBOND	30,000		30,000	CBOND	CANWEST MEDIAWORKS LP	144A	CCC+	B2
21988K859	9.3	23,250.00	EQUITY	458,677	456,177	2,500	PREFERED	CORPORATE BACKED TR CTFS	2004-6 GOLDMAN SACHS 3.5%	A	A2
195493408	16.33	23,188.60	EQUITY	67,769	66,349	1,420	PREFERED	COLONIAL BANCGRUOP	8.875% PFD SUB NT	BBB-	Baa3
20563P101	5.87	23,069.10	EQUITY	7,800	3,870	3,930	COMMON	COMPX INTERNATIONAL INC-CL A		B-	
52522L798	9.09	22,997.70	EQUITY	2,530		2,530	WARRANT	WTS LEHMAN BROS HLDGS INC	RTY PRINC PRO ABS RET BAR		
464287341	38.15	22,890.00	EQUITY	44,695	44,095	600	ETF	ISHARES TRUST	S&P GLOBAL ENERGY SECTOR INDEX		
949760AU6	91.257	22,814.25	MORTGAGE	225,000	200,000	25,000	CMO	WFMB 2003-9 2A1	WELLS FARGO MTG BKED SEC TRUST	AAA	NR
38144G804	11.4	22,800.00	EQUITY	9,400	7,400	2,000	PREFERED	GOLDMAN SACHS GROUP INC	DEP SHS REPSTG 1/1000 PFD SER	A	A2
83083F102	0.078	22,737.00	EQUITY	291,500		291,500	COMMON	SKY PETROLEUM INC			
G72457115	6.5	22,711.00	EQUITY	34,594	31,100	3,494	PREFERED	***PRIMUS GUARANTY LTD	SR NT DUE 12/27/2036	BBB+	
743663403	7	22,652.00	EQUITY	35,176	31,940	3,236	COMMON	PROTECTION ONE INC	NEW	C	
29255V201	15.75	22,569.75	EQUITY	9,242	7,809	1,433	COMMON	ENCORE BANCSHARES INC		NR	
619903107	13.88	22,568.88	EQUITY	1,626		1,626	COMMON	MOTHERS WORK INC		B-	
05567SAA0	90	22,500.00	CORPBOND	25,000		25,000	CBOND	BNSF FUNDING TRUST I		BBB-	BAA3
624756AA0	90	22,500.00	CORPBOND	12,865,384	12,840,384	25,000	CBOND	MUELLER INDS INC	SUB DEB		
418365102	7.45	22,379.80	EQUITY	3,504	500	3,004	COMMON	HASTINGS ENTMT INC		B-	
865625206	5.5	22,341.00	EQUITY	1,500,966	1,496,904	4,062	ADR	***SUMITOMO TRUST & BANKING CO	LTD SPONSORED ADR		
76111JM68	89.346	22,336.50	MORTGAGE	790,000	765,000	25,000	CMO	RFMSI 2003-S3 A3	RESIDENTIAL FUNDING MORTGAGE S	AAA	AAA
29381P102	2.79	22,320.00	EQUITY	39,587	31,587	8,000	COMMON	***ENTERRA ENERGY TRUST	TRUST UNITS	NR	
06643P104	14.74	22,301.62	EQUITY	78,202	76,689	1,513	COMMON	BANKFINANCIAL CORPORATION		NR	
801321HA1	89.779	22,265.19	MUNIBOND	100,000	75,200	24,800	MUNICIPL	SANTA BARBARA CNTY CALIF CTFS	PARTN MONTECITO RETIREMENT	NR	NR
82047200	6.11	22,246.51	EQUITY	4,941	1,300	3,641	COMMON	BENIHANA INC-CL A		B-	
45665G303	7.76	22,038.40	EQUITY	2,840		2,840	COMMON	INFINITY PHARMACEUTICALS INC		NR	
889542106	4.37	22,007.32	EQUITY	5,036		5,036	COMMON	TOLLGRADE COMMUNICATIONS INC		B	
52517P3N9	88	22,000.00	CORPBOND	25,000		25,000	MEDNOTE	LEHMAN BROS HLDGS INC MTN BE P	RIN PROT LKD 09	D	B3
260174107	5.8	21,964.60	EQUITY	3,787		3,787	COMMON	DOVER MOTORSPORTS INC		B-	

404508202	57.304	21,890.12	EQUITY	129,230	128,848	382	ADR	***HACHIJUNI BANK LTD-ADR				
963150AA5	53.75	21,874.63	CORPBOND	9,020,863	8,980,166	40,697	CBOND	WHEELING PITTSBURGH STL CORP	SR SECD NT	NA	WR	
714236106	22.14	21,830.04	EQUITY	393,695	392,709	986	RTRUST	PERMIAN BASIN ROYALTY TRUST	UBI	NR		
591650106	12.2	21,789.20	EQUITY	1,786		1,786	COMMON	METROCORP BANCSHARES INC		B+		
001765AU0	68	21,760.00	CORPBOND	57,000	25,000	32,000	CBOND	AMR CORP-CORP BD		CCC+	CAA2	
64971CVV3	108.746	21,749.20	MUNIBOND	840,000	820,000	20,000	MUNICIPL	NEW YORK N Y CITY INDL DEV AGY	CIVIC FAC POLYTECHNIC UNIV	AAA	NR	
49834M100	21.678	21,678.00	EQUITY	1,000		1,000	ADR	***KLABIN S A	SPONSORED ADR REPSTG PREF SHS			
81724W104	5.05	21,593.80	EQUITY	4,276		4,276	COMMON	SENORX INC	COMMON STOCK	NR		
651191108	19.556	21,452.93	EQUITY	365,016	363,919	1,097	ADR	***NEWCREST MINING LTD	SPONSORED ADR			
437080104	8.49	21,369.33	EQUITY	2,517		2,517	COMMON	HOME DIAGNOSTICS INC DEL		NR		
29268T102	2.4	21,324.00	EQUITY	15,931	7,046	8,885	COMMON	ENERGY FOCUS INC		C		
632347100	15.38	21,224.40	EQUITY	1,680	300	1,380	COMMON	NATHANS FAMOUS INC NEW		B-		
912828AU4	106.047	21,209.40	GOVTBOND	30,000	10,000	20,000	USTRES	UNITED STATES TREASURY NOTE	R/MD 3.875 02/15/2013	AAA		
5208103	8.57	21,193.61	EQUITY	6,809	4,336	2,473	COMMON	ADA ES INC		NR		
399909100	3.84	21,120.00	EQUITY	401,961	396,461	5,500	ADR	***GRUPO FINANCIERO GALICIA SA	SPONSORED ADR RPSTG 10SHS CL B			
3704A0BX9	42.227	21,113.50	CORPBOND	50,000		50,000	CBOND	GMAC LLC		B-	B3	
025816AX7	87.951	21,108.24	CORPBOND	3,932,000	3,908,000	24,000	CBOND	AMERICAN EXPRESS CO	SR NTS	A+e	A1	
130923AQ8	84.261	21,065.25	MUNIBOND	25,000		25,000	MUNICIPL	CALIFORNIA STATEWIDE FING AUTH	TOBACCO SETTLEMENT ASSET	NR	BAA3	
87969N204	16.323	21,007.70	EQUITY	189,154	187,867	1,287	ADR	***TELSTRA CORPORATION LIMITED	SPONSORED ADR FINAL INSTALLMNT			
682095104	22.48	20,996.32	EQUITY	934		934	COMMON	OMEGA FLEX INC		NR		
338032AX3	149.875	20,982.50	CORPBOND	39,000	25,000	14,000	CBONDCNV	FISHER SCIENTIFIC INTL INC	SR SUB NT CONV	BBB	Baa3	
231082108	4.6	20,980.60	EQUITY	18,657	14,096	4,561	CLASS	CUMULUS MEDIA INC-CL A		C		
786598102	6.06	20,961.54	EQUITY	3,459		3,459	CLASS	SAGA COMMUNICATIONS INC-CL A		B+		
942044KM9	104.238	20,847.60	MUNIBOND	20,000		20,000	MUNICIPL	WATERTOWN MASS LTD GO BDS 2003	GO	AA+	AA3	
168490EC0	103.83	20,766.00	MUNIBOND	20,000		20,000	MUNICIPL	CHICO CA NORTH EAST CHICO SWR	REF ASSMT DIST IMP BD 1915 ACT	NR		
64971KCC8	103.729	20,745.80	MUNIBOND	275,000	255,000	20,000	MUNICIPL	NEW YORK NY CITY TRANSITIONAL	FIN AUTH REV FUTURE TAX	AAA	AA1	
249181U30	82.75	20,687.50	MUNIBOND	25,000		25,000	MUNICIPL	DENVER COLO CITY & CNTY ARPT	SYS REV XLCA INSURED SER A	A+	A1	
742718BZ1	103.384	20,676.80	CORPBOND	170,000	150,000	20,000	CBOND	PROCTER & GAMBLE CO	SR NOTE	AA-	Aa3	
715710109	4.07	20,622.69	EQUITY	5,367	300	5,067	COMMON	PERVASIVE SOFTWARE INC		B-		
882854JX1	102.476	20,495.20	MUNIBOND	20,000		20,000	MUNICIPL	TEXAS WTR DEV BRD REV ST	REVOLVING FD-SR LIEN-SER A	AAA		
5252M0DD6	81.88	20,470.00	CORPBOND	25,000		25,000	CBOND	LEHMAN BROTHERS HOLDINGS INC	BRIC EQ & CCY PR PROT NTS	D	B3	
74347R297	60.6	20,422.20	EQUITY	10,363	10,026	337	ETF	PROSHARES TRUST	ULTRASHORT LEHMAN 20+ YEAR			
464285105	83.24	20,393.80	EQUITY	2,780	2,535	245	ETF	ISHARES COMEX GOLD TR	ISHARES			
64966E3E5	101.659	20,331.80	MUNIBOND	20,000		20,000	MUNICIPL	NEW YORK N Y G.O. BDS 1996 G	GO	AA	AA3	
915271100	34	20,298.00	EQUITY	20,839	20,242	597	COMMON	UNIVEST CORPORATION OF PA		NR		
64966E5F0	101.346	20,269.20	MUNIBOND	20,000		20,000	MUNICIPL	NEW YORK N Y G/O SER C	R/MD 3.625 08/01/2012	AA	AA3	
079867AH0	100.88	20,176.00	CORPBOND	465,000	445,000	20,000	CBOND	BELLSOUTH TELECOMMUNICATIONS		A	A2	
815794102	2.214	20,149.61	EQUITY	3,028,520	3,019,419	9,101	ADR	***SEGA SAMMY HLDGS INC	SPONSORED ADR REPSTG COM SEGA			
443510102	46.32	20,149.20	EQUITY	435		435	COMMON	HUBBELL INC-CL A		B+		
941075202	8.5	20,145.00	EQUITY	66,222	63,852	2,370	COMMON	WASTE SERVICES INC		C		
927912105	4.07	20,036.61	EQUITY	56,773	51,850	4,923	COMMON	VISION SCIENCES INC-DEL		NR		
29667D104	13.93	20,017.41	EQUITY	4,137	2,700	1,437	COMMON	ESSA BANCORP INC		NR		
890747207	41.285	19,981.94	EQUITY	269,376	268,892	484	ADR	***TOPPAN PRINTING CO LTD-ADR				
918828AK0	99.909	19,981.80	MUNIBOND	20,000		20,000	MUNICIPL	VAL VERDE CALIF UNI SCH DIS	FING AUTH SPL TAX REV RFDG	NR		
907818CZ9	99.601	19,920.20	CORPBOND	20,000		20,000	CBOND	UNION PACIFIC CORP	MAKE WHOLE CALL	BBB	BAA2	
144748104	11.63	19,887.30	EQUITY	14,241	12,531	1,710	COMMON	CASELLA WASTE SYSTEMS INC-CL A		C		
140065202	3.18	19,881.36	EQUITY	7,434	1,182	6,252	COMMON	CAPITAL CORP OF THE WEST NEW		B		
62719KBK2	99.115	19,823.00	MUNIBOND	20,000		20,000	MUNICIPL	MURRIETA CALIF IMPT REV BD ACT	1915 CMNTY FACS DIST NO 2000-1	NR		
7171EP101	1.35	19,738.35	EQUITY	97,236	82,615	14,621	COMMON	PHARMACOEPIA INC NEW		NR		
014464PG0	94.767	19,711.53	MUNIBOND	1,400,000	1,379,200	20,800	MUNICIPL	ALEDO TEX INDPST SCH DIST SCH	BLDG BDS 2008	AAA	NR	
704549AF1	98.5	19,700.00	CORPBOND	20,000		20,000	CBOND	PEABODY ENERGY CORP	SR NT	BB+	Ba1	
33646W100	17.85	19,563.60	EQUITY	1,096		1,096	COMMON	FIRST SOUTH BANCORP INC VA		A-		
00764X103	0.24	19,549.20	EQUITY	192,955	111,500	81,455	COMMON	ADVENTRX PHARMACEUTICALS INC		NR		
54336Q203	47.208	19,496.90	EQUITY	143,429	143,016	413	ADR	***LONMIN PUBLIC LTD CO	SPONSORED ADR NEW			
64007P103	1.66	19,197.90	EQUITY	674,766	663,201	11,565	COMMON	NEENAH ENTERPRISES INC				
32111B104	6.6	19,140.00	EQUITY	8,642	5,742	2,900	COMMON	FIRST NATIONAL BANCSHARES INC	SPARTANBURG SC	NR		
06652BAE3	19.125	19,125.00	CORPBOND	300,000	200,000	100,000	CBONDCNV	BANKUNITED FINL CORP	CONV SENIOR NOTE	NA	NA	
25537T105	3.38	19,059.82	EQUITY	20,866	15,227	5,639	COMMON	DIVIDEND CAPITAL REALTY	INCOME ALLOCATION FUND			
111621306	6.35	19,050.00	EQUITY	429,557	426,557	3,000	COMMON	BROCADE COMMUNICATIONS SYS INC	NEW	B-		
52517P3W9	73.09	19,003.40	CORPBOND	26,000		26,000	CBOND	LEHMAN BROS HOLDINGS INC	SX5E, NKY BSKT PRINC PROT NT	D	B3	
455708BY2	95.006	19,001.20	MUNIBOND	20,000		20,000	MUNICIPL	INDIO CALIF IMPT BD ACT 1915	ASSMT DIST REV NO 2002-1	NR		
204449300	6.96	18,966.00	EQUITY	14,451	11,726	2,725	ADR	***COMPANIA DE TELECOMUNICACI-	ONES DE CHILE SA-SPONSORED ADR			
247126AD7	14	18,900.00	CORPBOND	135,000		135,000	CBOND	DELPHI CORP	MAKE WHOLE CALL	NR	NR	
87910PAH3	74.5	18,625.00	CORPBOND	25,000		25,000	CBOND	TEKNI-PLEX INC SR SEC 8.75%13	R/MD 8.75 11/15/2013	NR	Caa3	

464286806	24.82	18,615.00	EQUITY	25,685	24,935	750	ETF	ISHARES INC	MSCI GERMANY INDEX FD			
67063C106	12.84	18,579.48	EQUITY	5,747	4,300	1,447	COMMON	NUVEEN SELECT TAX FREE INCOME	PORTFOLIO 2-SBI			
666762109	15.78	18,446.82	EQUITY	1,169		1,169	COMMON	NORTHTRIM BANCORP INC		A		
92817FJ23	105.953	18,329.86	MUNIBOND	100,000	82,700	17,300	MUNICIPAL	VIRGINIA STATE PUB SCH AUTH	FIN SER A	AA+	AA1	
70175R110	1.375	18,049.62	EQUITY	12,477	-650	13,127	COMMON	PARMALAT S P A	144A SPONSORED GDR REPSTG			
151408101	10.5	17,934.00	EQUITY	97,744	96,036	1,708	COMMON	CENTER BANCORP INC		B+		
455167UW4	106.715	17,928.12	MUNIBOND	750,000	733,200	16,800	MUNICIPAL	INDIANA UNIV REVS RFDG SER A	R/M D 5.80 11/15/2010	AA	AA1	
67076P102	5.71	17,900.85	EQUITY	3,535	400	3,135	COMMON	***NYMOX PHARMACEUTICAL CORP		NR		
584977201	14.96	17,727.60	EQUITY	14,582	13,397	1,185	COMMON	MEDTOX SCIENTIFIC INC NEW		B-		
878311109	8	17,632.00	EQUITY	3,804	1,600	2,204	COMMON	TECH TEAM GLOBAL INC		B-		
367348109	0.37	17,554.65	EQUITY	77,105	29,660	47,445	COMMON	GATEHOUSE MEDIA INC		NR		
14912L2Y6	99.662	17,549.48	CORPBOND	67,609	50,000	17,609	MEDNOTE	CATERPILLAR FINL SVCS CORP	MEDIUM TERM NTS	A	A2	
460981301	9.5	17,527.50	EQUITY	1,845		1,845	COMMON	INTERSECTIONS INC		NR		
52519H3P0	97.09	17,476.20	CORPBOND	18,000		18,000	CORPCD	LEHMAN BANK "MAR 06 ELCD"	ELCD ON BASKET OF INDICES	BB-	A1e	
776696AA4	75.625	17,393.75	CORPBOND	73,000	50,000	23,000	CBOND	ROPER INDUSTRIES INC	CONV SENIOR SUB NOTE	BB+	Ba1	
806605705	172.145	17,214.50	EQUITY	55,566	55,466	100	PREFCONV	SCHERING-PLOUGH CORP	6.0% MANDATORY CONV PFD	BBB	Baa3	
92855S101	3.83	17,212.02	EQUITY	230,177	225,683	4,494	ADR	***VIVO PARTICIPACIOES S A	SPONSORED ADR REPSTG PFD			
44183Y102	2.51	17,148.32	EQUITY	9,832	3,000	6,832	COMMON	HOUSEVALUES INC		NR		
41013P749	11.34	17,032.68	EQUITY	1,502		1,502	COMMON	HANCOCK JOHN INVNT TR	TAX ADVNTAGD GLBL YIELD FD			
524935BE2	77.28	17,001.60	CORPBOND	22,000		22,000	CBONDNCV	LEHMAN BROS HLDGS INC	V/MA/AXP REV EXE NOTE DUE	D	B3	
164450108	2.15	16,978.55	EQUITY	59,012	51,115	7,897	COMMON	CHEROKEE INTERNATIONAL CORP		NR		
5252M0AL1	84.6	16,920.00	CORPBOND	20,000		20,000	MEDNOTE	LEHMAN BROTHERS HOLDINGS INC	MEDIUM TERM NTS	D	B3	
52517PX63	67.17	16,792.50	CORPBOND	25,000		25,000	MEDNOTE	LEHMAN BROS HLDGS INC	MEDIUM TERM NTS	D	B3	
641069406	43.755	16,758.16	EQUITY	13,681	13,298	383	ADR	NESTLE SA 1 ADR REP	R 01.00 SHR			
87927P200	26.65	16,736.20	EQUITY	7,555	6,927	628	ETFFOR	***TELECOM HOLDRS TR	DEPOSITARY RCPT			
262615CW5	107.22	16,726.32	MUNIBOND	570,000	554,400	15,600	MUNICIPAL	DU PAGE COOK & WILL CNTYS ILL	G/O CMNTY COLLEGE DIST NO 502	AAA		
769627100	11.2	16,688.00	EQUITY	1,490		1,490	COMMON	RIVIERA HOLDINGS CORP		C		
130923AR6	83.157	16,631.40	MUNIBOND	20,000		20,000	MUNICIPAL	CALIFORNIA STATEWIDE FING AUTH	TOBACCO SETTLEMENT ASSET BKD	NR	BAA3	
862700101	2	16,606.00	EQUITY	36,908	28,605	8,303	COMMON	STRATEGIC DIAGNOSTICS INC		B-		
136644101	2.92	16,597.28	EQUITY	76,228	70,544	5,684	COMMON	***CANADIAN SUPERIOR ENERGY	INC	NR		
67062Q106	11.6	16,541.60	EQUITY	9,426	8,000	1,426	COMMON	NUVEEN CALIFORNIA PERFORMANCE	PLUS MUNICIPAL FUND INC			
52521ELD0	61.14	16,507.80	CORPBOND	27,000		27,000	CORPCD	LEHMAN BROTHERS BANK	C/D FDIC ELCD ON SPX	NR		
761557107	4.69	16,461.90	EQUITY	90,597	87,087	3,510	COMMON	REWARDS NETWORK INC		C		
868861204	4.1	16,400.00	EQUITY	11,032	7,032	4,000	ADR	***SURGUTNEFTGAZ JSC	SPONSORED ADR			
118167105	14.9	16,390.00	EQUITY	130,756	129,656	1,100	MLP	BUCKEYE GP HLDGS L P	UNIT REPSTG LTD PARTNER INT	NR		
26861V104	0.85	16,325.10	EQUITY	19,206		19,206	COMMON	EMAK WORLDWIDE INC		C		
758205207	40.46	16,184.00	EQUITY	23,276	22,876	400	ADR	***REED ELSEVIER PLC	AMERICAN DEPOSITARY SHARES NEW			
64970KUH8	107.836	16,175.40	MUNIBOND	445,000	430,000	15,000	MUNICIPAL	NEW YORK NY CITY MUN WTR FIN	AUTH WTR & SWR SYS REV RFDG	AAA	AA2	
M47095100	13.24	16,152.80	EQUITY	516,691	515,471	1,220	COMMON	***FUNDTECH LTD		B-		
87612EAB2	107.315	16,097.25	CORPBOND	9,005,000	8,990,000	15,000	CBOND	TARGET CORP-CPBND		A+	A2	
650009TB9	107.27	16,090.50	MUNIBOND	1,105,000	1,090,000	15,000	MUNICIPAL	NEW YORK ST TWY AUTH GEN	SER H	AA	AA3	
25746UAT6	114.875	16,082.50	CORPBOND	14,000		14,000	CBONDNCV	DOMINION RES INC VA NEW	SR NT SER C	A-	Baa2	
41457P106	7.92	16,045.92	EQUITY	27,319	25,293	2,026	COMMON	HARRIS STRATEX NETWORKS INC	CLASS A	NR		
89352HAC3	80.067	16,013.40	CORPBOND	20,000		20,000	CBOND	TRANSCANADA PIPELINES LTD		BBB	BAA1	
48246S101	9.66	16,006.62	EQUITY	4,057	2,400	1,657	COMMON	K-FED BANCORP		NR		
73935X369	26.62	15,972.00	EQUITY	600		600	ETF	POWERSHARES EXCHANGE-TRADED FD	TR DYNAMIC INDLS SECTOR PORT			
167485EJ6	106.466	15,969.90	MUNIBOND	30,000	15,000	15,000	MUNICIPAL	CHICAGO ILL PREREFUNDED G/O	PJ-SER A	AA	AA3	
630079101	1.7	15,922.20	EQUITY	335,016	325,650	9,366	COMMON	NANOPHASE TECHNOLOGIES CORP		C		
6706D8104	10.48	15,782.88	EQUITY	11,566	10,060	1,506	COMMON	NUVEEN INSURED PREMIUM INCOME	MUNICIPAL FUND 2			
542690D33	104.766	15,714.90	MUNIBOND	3,670,000	3,655,000	15,000	MUNICIPAL	LONG ISLAND PWR AUTH N Y ELEC	ELEC SYS GEN REV BDS 2006F	AA	A2	
825211105	6	15,702.00	EQUITY	218,451	215,834	2,617	COMMON	SHORETEL INC		NR		
67101N106	11.69	15,699.67	EQUITY	114,370	113,027	1,343	COMMON	NUVEEN NEW JERSEY PREMIUM	INCOME MUNICIPAL FUND INC			
282914100	0.96	15,669.12	EQUITY	18,322	2,000	16,322	COMMON	8X8 INC	NEW	NR		
24799AJW3	2.625	15,618.75	CORPBOND	1,015,000	420,000	595,000	CBOND	DELTA AIR LINES INC DELAWARE	-ESCROW CUSIP-			
54021P403	8.3	15,604.00	EQUITY	12,402	10,522	1,880	COMMON	LODGIAN INC	NEW	NR		
048483UA7	103.603	15,540.45	MUNIBOND	90,000	75,000	15,000	MUNICIPAL	ATLANTIC CNTY N J	GO IMPT BDS 200 6	AA	AA3	
57604PSK1	103.3	15,495.00	MUNIBOND	15,000		15,000	MUNICIPAL	MASSACHUSETTS ST WTR POLLUTN A	ABATEMENT TR REV UNREFUNDED BA	AAA	AAA	
P9308RAX1	77	15,400.00	CORPBOND	20,000		20,000	CFGN	TRANSPORTADORA DE GAS DEL SUR	SA 7.875% 20170514 SERIES# REG	B+e	B1	
871543104	4.83	15,373.89	EQUITY	10,888	7,705	3,183	COMMON	SYMMETRICOM INC		B-		
72201B101	10.4	15,256.80	EQUITY	133,269	131,802	1,467	COMMON	PIMCO CORPORATE OPPORTUNITY	FUND			
44183U100	6.36	15,213.12	EQUITY	13,392	11,000	2,392	COMMON	HOUSTON AMERICAN ENERGY CORP		NR		
927749CK5	105.588	15,204.67	MUNIBOND	1,600,000	1,585,600	14,400	MUNICIPAL	VIRGINIA BEACH VA WTR & SWR	REV	AA	AA3	
09255K108	15.2	15,200.00	EQUITY	1,000		1,000	COMMON	BLACKROCK ENHANCED GOVT FD INC		NR		
780097AN1	101.05	15,157.50	CORPBOND	45,000	30,000	15,000	CBOND	ROYAL BANK OF SCOTLAND GROUP P	LC 5.000% 20131112	A+	Aa3	

69361UAB7	100.962	15,144.30	MORTGAGE	15,000		15,000	ASSETBK	PSE&G TRANSITION FDG II LLC	SERIES 2005-1 CLASS A-2	AAA	Aaa
49225RAY2	100.921	15,138.15	MUNIBOND	15,000		15,000	MUNICIPL	KERN CNTY CALIF HSG AUTH MTG O	GTD MTG BDS 1995A	AAA	NR
64972FFD3	100.803	15,120.45	MUNIBOND	30,000	15,000	15,000	MUNICIPL	NEW YORK N Y CITY MUN WTR FIN	2002 SERIES B	AA+	A2
723653101	15.09	15,090.00	EQUITY	320,284	319,284	1,000	COMMON	PIONEER DIVERSIFIED HIGH	INCOME TRUST	NR	
P7652MAG5	101.75	15,059.00	CORPBOND	15,200	400	14,800	CFGN	PETROBRAS ENERGIA SA 8.125% 20	100715 SERIES# REGS	BB	Ba2
09255T109	3.01	15,050.00	EQUITY	29,352	24,352	5,000	COMMON	BLACKROCK SR HIGH INCOME FD	INC	AAA	
074406AG4	100.211	15,031.65	MUNIBOND	30,000	15,000	15,000	MUNICIPL	BEAUMONT CALIF FING AUTH LOC	AGY REV SER B	NR	
5249087D6	100.08	15,012.00	CORPBOND	15,000		15,000	CBOND CNV	LEHMAN BROS HOLDINGS INC	NSC REV EXCH NTS	D	B3
142579DB4	100.036	15,005.40	MUNIBOND	15,000		15,000	MUNICIPL	CARLSBAD CALIF IMPT BD ACT	1915 ASSMT DIST NO 95-1	NR	
52517PXM8	25	15,000.00	CORPBOND	2,567,000	2,507,000	60,000	MEDNOTE	LEHMAN BROTHERS HOLDINGS		D	B3
637071AH4	100	15,000.00	CORPBOND	15,000		15,000	CBOND	NATIONAL OILWELL VARCO INC	SR NT	BBB+	A3
802649KU6	107	14,980.00	MUNIBOND	30,000	16,000	14,000	MUNICIPL	SANTA ROSA CALIF WTR REV WASTE	WTR REV BDS 2001B	A+	A2
02364W204	45	14,850.00	EQUITY	1,110	780	330	ADR	***AMERICA MOVIL S A B DE CV	SPONSORED ADR REPSTG SER A SHS		
228769105	14.37	14,829.84	EQUITY	18,454	17,422	1,032	ADR	***CRUCCELL NV	SPONSORED ADR		
364478NK9	98.371	14,755.65	MUNIBOND	15,000		15,000	MUNICIPL	GALVESTON TEX G/O ZERO CPN	C/A 7.1%	AA	AA3
053505AA1	59	14,750.00	CORPBOND	25,000		25,000	CBOND	AVENTINE RENEWABLE ENERGY HOLD		B+	B3
Y7388L103	14.6	14,716.80	EQUITY	75,508	74,500	1,008	COMMON	***SAFE BULKERS INC		NR	
52517P6E6	70.06	14,712.60	CORPBOND	21,000		21,000	MEDNOTE	LEHMAN BROS HOLDINGS INC	MEDIUM TERM NTS	A+	B3
576018AW5	73.285	14,657.00	MUNIBOND	95,000	75,000	20,000	MUNICIPL	MASSACHUSETTS ST TPK AUTH MET	HWY SYS RV 0-CPN C/A YLD 5.40%	AA	A2
5252M0CY1	73.13	14,626.00	CORPBOND	20,000		20,000	CBOND CNV	LEHMAN BROS HOLDINGS INC	XLF CAP BUFF RET ENH NT	D	B3
806693107	6.85	14,617.90	EQUITY	8,134	6,000	2,134	COMMON	SCHIFF NUTRITION INTL INC		B-	
464287374	37.38	14,615.58	EQUITY	34,999	34,608	391	ETF	ISHARES	S&P NORTH AMERICAN NATURAL		
64970KJJ7	100.37	14,453.28	MUNIBOND	1,511,600	1,497,200	14,400	MUNICIPL	NEW YORK CITY MUN WTR FIN AUTH	WTR&SWR SYM REV SER C-BK ENTRY		
00246W103	2.16	14,428.80	EQUITY	6,680		6,680	COMMON	AXT INC		C	
108030107	10.2	14,422.80	EQUITY	20,414	19,000	1,414	COMMON	BRIDGE CAPITAL HOLDINGS		NR	
460739H511	18	14,400.00	EQUITY	230,200	229,400	800	PREFERRED	***BARCLAYS BANK PLC	SPONSORED ADS 7.7500% PERP PFD	A+	Aa3
46072H108	0.05	14,250.00	EQUITY	287,000	2,000	285,000	COMMON	INTERSTATE BAKERIES CORP-DEL	NEW	D	
5252M0CJ4	70.79	14,158.00	CORPBOND	20,000		20,000	CBOND CNV	LEHMAN BROS HLDGS INC SPX DJI	RTY BSKT EQ-LNKD PPN	D	B3
575898AL5	70.317	14,063.40	MUNIBOND	20,000		20,000	MUNICIPL	MASSACHUSETTS ST PORT AUTH SPL	FACS REV DELTA AIR LINES INC	AA	AA3
640010AS3	93.706	14,055.90	MUNIBOND	15,000		15,000	MUNICIPL	NEEDLES CALIF PUB UTIL AUTH	REV UTIL SYS ACQUISITION PROJ	NR	
81663N206	1.8	14,020.20	EQUITY	647,716	639,927	7,789	ADR	***SEMICONDUCTOR MFG INTL CORP	SPONSORED ADR		
955232DQ3	93.052	13,957.80	MUNIBOND	15,000		15,000	MUNICIPL	WEST PATTERSON CALIF FING AUTH	SPL TAX BDS 2004-B	NR	
67062P108	11.78	13,900.40	EQUITY	93,847	92,667	1,180	COMMON	NUVEEN PERFORMANCE PLUS	MUNICIPAL FUND INC		
38143VAA7	63.393	13,819.67	CORPBOND	7,554,000	7,532,200	21,800	CBOND	GOLDMAN SACHS GROUP INC/THE	MAKE WHOLE CALL	A	A1
00724X102	3.39	13,807.47	EQUITY	21,422	17,349	4,073	COMMON	ADOLOR CORP		NR	
313586RC5	55.19	13,797.50	GOVTBOND	136,000	111,000	25,000	GOVAGENCY	FEDERAL NATIONAL MORTGAGE ASSO		AA-	AA2
913259107	26.15	13,702.60	EQUITY	1,424	900	524	COMMON	UNITIL CORPORATION		B	
21988S209	13.68	13,680.00	EQUITY	11,500	10,500	1,000	PREFERRED	CORPORATE BACKED CALL TR CTFS	J C PENNEY DEB BACKED SER 7%	BBB-	
247126105	0.08	13,667.84	EQUITY	1,013,285	842,437	170,848	COMMON	DELPHI CORP	(FORMERLY DELPHI AUTOMOTIVE	D	
38143UAA9	100.154	13,620.94	CORPBOND	4,395,000	4,381,400	13,600	CBOND	GOLDMAN SACHS GROUP INC/THE		AA-	AA3
G5753U112	5.1	13,606.80	EQUITY	27,668	25,000	2,668	COMMON	***MAIDEN HOLDINGS LTD		NR	
13016NAL8	90.534	13,580.10	MUNIBOND	20,000	5,000	15,000	MUNICIPL	CALIFORNIA CNTY CALIF TOB	SECURITZTN AGY TOB SETTLMT REV	BBB	NR
M7531S206	6.13	13,565.69	EQUITY	29,743	27,530	2,213	COMMON	***ORCKIT COMMUNICATIONS LTD		NR	
358029106	53.37	13,555.98	EQUITY	105,396	105,142	254	ADR	***FRESENIUS MEDICAL CARE AG	& CO KGAA SPONSORED ADR		
41902R103	21.84	13,540.80	EQUITY	920	300	620	REIT	HATTERAS FINANCIAL CORP		NR	
89376N108	0.3	13,482.30	EQUITY	78,721	33,780	44,941	COMMON	TRANSMERIDIAN EXPLORATION INC		NR	
83364L109	16.061	13,459.11	EQUITY	337,977	337,139	838	ADR	***SOCIETE GENERALE	SPONSORED ADR		
29259G101	1.8	13,456.80	EQUITY	93,576	86,100	7,476	COMMON	ENDEAVOUR INTL CORP	COM	NR	
654624105	22.31	13,386.00	EQUITY	1,348,677	1,348,077	600	ADR	***NIPPON TELEGRAPH &	TELEPHONE CORP-SPONSORED ADR		
554067AB4	2	13,360.00	CORPBOND	668,000		668,000	CBOND	MAAX CORP		NR	NR
685921108	0.76	13,353.20	EQUITY	2,483,657	2,466,087	17,570	COMMON	***OREZONE RESOURCES INC		NR	
52521ENF3	88.84	13,326.00	CORPBOND	15,000		15,000	CORPCD	LEHMAN BROS BANK ELCD	C/D FDIC ON BSKT OF INDICES	D	B3
82047101	6.1	13,316.30	EQUITY	2,240	57	2,183	COMMON	BENIHANA INC		B-	
32006W106	13.89	13,209.39	EQUITY	951		951	COMMON	FIRST DEFIANCE FINANCIAL CORP		B+	
909912107	25.5	13,183.50	EQUITY	517		517	COMMON	UNITED CAPITAL CORP		B	
888808AT9	111.497	13,156.64	MUNIBOND	11,800		11,800	MUNICIPL	TOBACCO SETTLEMENT FING CORP N	J ASSET BKD PREREFUNDED	AAA	AAA
09254M105	11.25	13,117.50	EQUITY	4,166	3,000	1,166	CEF	BLACKROCK MUNIYIELD CALIF FD	INC		
56032105	9.19	13,104.94	EQUITY	11,032	9,606	1,426	COMMON	BTU INTERNATIONAL INC		B-	
5249083B4	87.15	13,072.50	CORPBOND	15,000		15,000	CBOND CNV	LEHMAN BROTHERS HOLDINGS	REV CONV LKD TO CISCO SYSTEMS	D	B3
78116B102	5.88	13,053.60	EQUITY	68,931	66,711	2,220	COMMON	RUBIOS RESTAURANTS INC		NR	
464119106	4.27	13,053.39	EQUITY	6,873	3,816	3,057	COMMON	IRWIN FINANCIAL CORP		A-	
46268KAK1	0.5	13,000.00	CORPBOND	3,000,000	400,000	2,600,000	CBOND	IRIDIUM LLC/CAPITAL CORP	SR NTS	NR	NR
949746FA4	100	13,000.00	CORPBOND	13,000		13,000	CBOND	WELLS FARGO & CO	SR DEB CONV FRN 3 MONTH LIBOR	AA+	Aa1
55305B200	13.25	12,998.25	EQUITY	6,681	5,700	981	PREFERRED	M / I HOMES INC	DEP SHS REPSTG 1/1000 PFD SER	C	Caa2

89376R208	14.92	12,935.64	EQUITY	7,754	6,887	867	COMMON	TRANSMETA CORP DEL	NEW	NR	
631663GC9	100.125	12,816.00	MUNIBOND	30,000	17,200	12,800	MUNICIPL	NASSAU CNTY N Y INTERIM FIN	AUTH UNREFUNDED BAL-SALES TAX	AAA	AA2
74435K204	19.29	12,808.56	EQUITY	3,727	3,063	664	ADR	***PRUDENTIAL PLC SPONS ADR			
081331AE0	84.901	12,735.15	CORPBOND	15,000		15,000	CBOND	BELVOIR LAND LLC	MIL HSG REV BDS 05 SER A CL II	AA	Aa3
52520W440	8.49	12,735.00	EQUITY	2,500	1,000	1,500	WARRANT	LEHMAN BROS HLDGS INC	PRIN PROTECTED NT LKD GLOBAL	A+	A1e
905411EB6	101.846	12,730.75	MUNIBOND	50,000	37,500	12,500	MUNICIPL	UNION BEACH N J G/O MIN	R/MD 4.30 01/15/2014	NR	BAA1
43168103	8.16	12,705.12	EQUITY	3,658	2,101	1,557	COMMON	ARTS-WAY MANUFACTURING CO INC		B-	
464287291	50.593	12,648.25	EQUITY	26,403	26,153	250	ETF	ISHARES TRUST	S&P GLOBAL INFO TECHNOLOGY		
578877102	4.6	12,613.20	EQUITY	2,742		2,742	COMMON	MBT FINL CORP		NR	
09056N103	7.29	12,582.54	EQUITY	1,726		1,726	COMMON	BIO IMAGING TECHNOLOGIES INC		B-	
77864100	16.35	12,556.80	EQUITY	16,792	16,024	768	COMMON	OIL-DRI CORP OF AMERICA		B	
52517PZL8	25	12,500.00	CORPBOND	1,045,000	995,000	50,000	CBOND	LEHMAN BROTHERS HOLDINGS INC		D	B3
78464M106	5.45	12,485.95	EQUITY	2,317	26	2,291	COMMON	SRS LABS INC		B-	
760174102	13.27	12,420.72	EQUITY	936		936	COMMON	RENTRAK CORP		B-	
19058FBB2	100.8	12,398.40	MUNIBOND	4,440,000	4,427,700	12,300	MUNICIPL	COASTAL WTR AUTH TX CONVEYANCE	SYS REV REF OID-ETM	AA	AA3
52989B108	9.59	12,371.10	EQUITY	13,387	12,097	1,290	COMMON	LIBBEY INC		C	
04963C209	10.75	12,276.50	EQUITY	3,242	2,100	1,142	COMMON	ATRICURE INC		NR	
674870308	6.68	12,170.96	EQUITY	131,655	129,833	1,822	COMMON	OCEAN POWER TECHNOLOSHR	USD 0.00USD	NR	
03058P109	1.31	12,088.68	EQUITY	9,228		9,228	COMMON	AMERICANWEST BANCORPORATION	COM	B	
280358102	4.98	12,086.46	EQUITY	2,427		2,427	COMMON	EDGEWATER TECHNOLOGY INC		B-	
33589V101	11.97	11,993.94	EQUITY	3,000	1,998	1,002	COMMON	FIRST PACTRUST BANCORP INC		NR	
315653402	11.5	11,971.50	EQUITY	2,088	1,047	1,041	COMMON	FIBERNET TELECOM GROUP INC	NEW	NR	
65535H208	11.95	11,950.00	EQUITY	139,196	138,196	1,000	ADR	***NOMURA HOLDINGS INC	SPONSORED ADR		
838418DT5	102.693	11,912.38	MUNIBOND	50,000	38,400	11,600	MUNICIPL	SOUTH HUNTINGTON N Y UN FREE	SCH DIST	NR	AA3
6.41E+110	0.3	11,845.80	EQUITY	107,167	67,681	39,486	COMMON	NEUROGEN CORP		C	
40330W106	6	11,796.00	EQUITY	3,492	1,526	1,966	ADR	***GUSHAN ENVIRONMENTAL ENERGY	LIMITED ADR		
22757R109	45.74	11,755.18	EQUITY	10,377	10,120	257	RTRUST	CROSS TIMBERS ROYALTY TRUST	TRUST UNITS	NR	
359360104	6.14	11,727.40	EQUITY	2,910	1,000	1,910	COMMON	FROZEN FOOD EXPRESS INDS INC		B-	
00253U107	0.21	11,662.98	EQUITY	722,491	666,953	55,538	COMMON	AASTROM BIOSCIENCES INC		C	
27826U108	11.98	11,357.04	EQUITY	1,848	900	948	COMMON	EATON VANCE NATIONAL MUNICIPAL	INCOME TRUST SHARES OF		
872549100	0.87	11,356.11	EQUITY	160,789	147,736	13,053	COMMON	***TLC VISION CORPORATION		C	
G3922B107	11.45	11,278.25	EQUITY	30,149	29,164	985	COMMON	***GENPACT LTD		NR	
11311107	17.5	11,252.50	EQUITY	57,850	57,207	643	COMMON	ALAMO GROUP INC		B+	
769397100	6.05	11,246.95	EQUITY	5,859	4,000	1,859	COMMON	RIVERVIEW BANCORP INC		A-	
52519H5C7	101.86	11,204.60	CORPBOND	161,000	150,000	11,000	CORPCD	LEHMAN BANK "APR 06 ELCD"	ELCD ON BASKET OF INDICES	BB-	A1e
84751T309	4.95	11,157.30	EQUITY	2,254		2,254	COMMON	SPECIALTY UNDERWRITERS	ALLIANCE INC	NR	
64985YDL1	110.781	11,078.10	MUNIBOND	1,425,000	1,415,000	10,000	MUNICIPL	NEW YORK ST ENVIRONMENTAL FACS	ST PER INCOME TAX BD SER A	AAA	NR
589929PT9	100.147	11,016.17	MORTGAGE	11,000		11,000	CMO	MERRILL LYNCH MTG INVS INC MTG	PASSTHRU CTF SER 1998-C1	AAA	Aaa
13066KUS6	109.638	10,963.80	MUNIBOND	10,000		10,000	MUNICIPL	CALIFORNIA ST DEPT WTR RES	CEN REF WTR REV BDS	AAA	AA2
454898HV2	109.377	10,937.70	MUNIBOND	10,000		10,000	MUNICIPL	INDIANA MUN PWR AGY SUPPLY	SYS REV RFDG-SER B	AA	A1
460927106	7.56	10,931.76	EQUITY	9,446	8,000	1,446	COMMON	INTERVEST BANCSHARES CORP-CL A		B+	
654802206	237.414	10,921.04	EQUITY	46		46	ADR	***NITTO DENKO CORP	ADR		
61745P445	7.05	10,892.25	EQUITY	1,545		1,545	CEF	MORGAN STANLEY	MUNI INC OPPORTUNITIES TR II		
205768203	51.73	10,863.30	EQUITY	102,674	102,464	210	COMMON	COMSTOCK RESOURCES INC NEW		B-	
47439104	0.27	10,854.27	EQUITY	59,463	19,262	40,201	COMMON	ATHEROGENICS INC		NR	
64983MSM1	107.892	10,789.20	MUNIBOND	10,000		10,000	MUNICIPL	NEW YORK ST DORM AUTH REVS REV	BDS 2001 B	AA	A1
64983MTH1	107.892	10,789.20	MUNIBOND	10,000		10,000	MUNICIPL	NEW YORK ST DORM AUTH REVS REV	BDS 2001 B	AA	A1
57604PH56	107.707	10,770.70	MUNIBOND	10,000		10,000	MUNICIPL	MASSACHUSETTS ST WTR POLLUTN A	POOL PROG BDS SERIES	AAA	AAA
35137P106	11.57	10,760.10	EQUITY	930		930	COMMON	FOX CHASE BANCORP INC		NR	
736212101	9.9	10,731.60	EQUITY	2,084	1,000	1,084	COMMON	PORTEC RAIL PRODUCTS INC		NR	
590199204	13.4	10,720.00	EQUITY	65,197	64,397	800	PREFERRED	MERRILL LYNCH CAPITAL TRUST I	6.45% TRUST PFD SECURITIES	BBB+	A3
87613YAB7	107.175	10,717.50	CORPBOND	10,000		10,000	CBOND	TRAINS 10-2002	PRIVATE PLACEMENT		NR
778669101	0.08	10,692.64	EQUITY	133,658		133,658	COMMON	ROTECH HEALTHCARE INC NEW		NR	
57582NGR0	106.556	10,655.60	MUNIBOND	20,000	10,000	10,000	MUNICIPL	MASSACHUSETTS ST G/O CONS	LN-SER B	AAA	
M15342104	2.45	10,655.05	EQUITY	186,945	182,596	4,349	COMMON	***AUDIOCODES LTD ORD		NR	
575823BS7	106.357	10,635.70	MUNIBOND	10,000		10,000	MUNICIPL	MASSACHUSETTS STATE METRO	DIST CPN	AA	AA2
560060ET8	105.673	10,567.30	MUNIBOND	20,000	10,000	10,000	MUNICIPL	MAHONING CNTY OHIO HOSP FACS	REV WESTERN RESERVE CARE SYS	AA	A2
78387GAD5	105.586	10,558.60	CORPBOND	1,104,000	1,094,000	10,000	CBOND	SBC COMMUNICATIONS INC		A	A2
31359KQ75	105.045	10,504.50	MORTGAGE	10,000		10,000	CMO	FNR 96-051 51-AM CMO SER 96-51	FEDERAL NATIONAL MTG ASSN		AAA
774515100	3.93	10,500.96	EQUITY	3,121	449	2,672	COMMON	ROCKY BRANDS INC		B	
500605AB6	105	10,500.00	CORPBOND	10,000		10,000	CBOND	KOPPERS INC PA	R/MD 9.875 10/15/2013	B+	BA3
62401104	7.29	10,453.86	EQUITY	51,434	50,000	1,434	COMMON	BANK OF GRANITE CORP		B+	
13062RHD3	104.356	10,435.60	MUNIBOND	10,000		10,000	MUNICIPL	CALIFORNIA ST G.O. BDS 2000	GO	A+	A1
36293YAD7	104.25	10,425.00	CORPBOND	10,000		10,000	CBOND	GSC HLDGS CORP / GAMESTOP INC	SR NT	BB	Ba1

43113208	17.24	10,412.96	EQUITY	604		604	COMMON	ARTESIAN RESOURCES CORP-CL A	NON-VTG	A-	
22282EAA0	104.125	10,412.50	CORPBOND	25,000	15,000	10,000	CBONDCNV	COVANTA HOLDING CORPORATION	1.0% SENIOR CONVERTIBLE	B	B1
4845202	8.629	10,389.31	EQUITY	403,091	401,887	1,204	ADR	***ACOM CO LTD SPONSORED ADR			
29570108	9.4	10,349.40	EQUITY	5,326	4,225	1,101	COMMON	AMERICAN SELECT PORTFOLIO INC			
4.52E+109	1.99	10,244.52	EQUITY	62,570	57,422	5,148	COMMON	IKANOS COMMUNICATIONS		NR	
302519103	8	10,240.00	EQUITY	1,280		1,280	COMMON	FNB UNITED CORP		B	
202597308	18.61	10,235.50	EQUITY	750	200	550	ADR	***COMMERZBANK AG-SPONSORED	ADR		
745268WE8	102.339	10,233.90	MUNIBOND	225,000	215,000	10,000	MUNICIPL	PUERTO RICO ELEC PWR AUTH PWR	REV RFDG SER S-IBC-	AA	A2
36467A107	5.15	10,207.30	EQUITY	1,982		1,982	COMMON	GAMING PARTNERS INTERNATIONAL	CORP	B-	
344402PP1	101.712	10,171.20	MUNIBOND	10,000		10,000	MUNICIPL	FOLSOM CALIF SPL TAX SPL TAX R	EF BDS 1999	NR	
721467AD0	101.5	10,150.00	CORPBOND	10,000		10,000	CBOND	PPC ESCROW CORP		B	B3
148372AK1	101.218	10,121.80	MUNIBOND	10,000		10,000	MUNICIPL	CASTAIC UN SCH DIST CALIF	SPL TAX CMNTY FACS DST 92-1	NR	
88650T104	1.24	10,106.00	EQUITY	8,150		8,150	COMMON	TIENS BIOTECH GROUP USA INC		NR	
108763103	5.05	10,100.00	EQUITY	2,000		2,000	COMMON	BRIDGFORD FOODS CORP		B-	
67756AHJ4	100.991	10,099.10	MUNIBOND	10,000		10,000	MUNICIPL	OHIO ST HIGHER EDL FAC COMMN	REV MT UNION COLLEGE	NR	A2
494689AU6	100.396	10,039.60	MUNIBOND	10,000		10,000	MUNICIPL	KING CALIF CMNTY DEV AGY TAX	ALLOC REV RFDG-KING CITY REDEV	NR	
64985WJZ8	100.362	10,036.20	MUNIBOND	175,000	165,000	10,000	MUNICIPL	NEW YORK ST ENVIRONMENTAL FACS	CORP ST G/O REVOLVING FUNDS	AAA	
52519H7A9	100.29	10,029.00	CORPBOND	23,000	13,000	10,000	CORPCD	LEHMAN BANK "MAY 06 ELCD"	ELCD ON BASKET OF INDICES	BB-	A1e
649850GB4	100.29	10,029.00	MUNIBOND	20,000	10,000	10,000	MUNICIPL	NEW YORK ST ENVRMTL FAC CORP	WTR PCR REVLNG FD WESTCHESTER	AAA	
407272G23	100.215	10,021.50	MUNIBOND	10,000		10,000	MUNICIPL	HAMILTON CNTY OHIO HOSP FACS	REV CHILDRENS HOSP MED CTR	AA	A2
64966DTP4	100.147	10,014.70	MUNIBOND	10,000		10,000	MUNICIPL	NEW YORK N Y G/O	UNREFUNDED BALANCE-SER J	AA	AA3
45383TAT5	100.082	10,008.20	CORPBOND	40,000	30,000	10,000	CORPCD	INDEPENDENT BK EAST MICH CARO	MICH C/D FDIC INS TO LIMITS	NA	NA
454990599	30.5	10,004.00	EQUITY	21,118	20,790	328	CEF	INDIA FUND INC	CONTRA CUSIP		
196479KN8	100	10,000.00	MUNIBOND	10,000		10,000	MUNIFLT	COLORADO HSG & FIN AUTH	MULTIFAM-CL I-A1 L/C FEDERAL	A-1+	VMIG
524908L73	100	10,000.00	CORPBOND	10,000		10,000	CBONDCNV	LEHMAN BROS HOLDINGS INC	AW REV EXCH NTS	D	B3
232517102	8.98	9,949.84	EQUITY	1,808	700	1,108	COMMON	CYBEROPTICS CORP		B-	
603432105	1.48	9,939.68	EQUITY	6,716		6,716	COMMON	MINES MANAGEMENT INC		NR	
73358TVR9	99.392	9,939.20	MUNIBOND	5,760,000	5,750,000	10,000	MUNICIPL	PORT AUTH N Y & N J	CONSOLIDATED BONDS 200 6	AA-	AA3
638585AU3	99.382	9,938.20	CORPBOND	4,060,000	4,050,000	10,000	CBOND	BANK OF AMERICA CORP		A+	AA3
196885EB9	99.36	9,936.00	MUNIBOND	10,000		10,000	MUNICIPL	COLTON CALIF CMNTY FACS DIST	SPL TAX RFDG-NO 89-2	NR	
21988G353	2.9	9,918.00	EQUITY	96,995	93,575	3,420	PREFERRED	CORPORATE BACKED TRUST CTFS	6.125% AMER GEN INSTL CAP A	A	A1
645771EX0	97.842	9,784.20	MUNIBOND	30,000	20,000	10,000	MUNICIPL	NEW JERSEY BLDG AUTH STATE REV	ZERO CPN C/A 6.75%-GARDEN ST	AA-	A1
650033LF8	97.489	9,748.90	MUNIBOND	10,000		10,000	MUNICIPL	NEW YORK STATE URBAN DEV CORP	REV ZERO-CPN-10.05% C/A PJ	AA-	A1
92831R201	0.47	9,688.11	EQUITY	20,613		20,613	COMMON	VISKASE COMPANIES INC	NEW		
524935BG7	80.61	9,673.20	CORPBOND	12,000		12,000	CBONDCNV	LEHMAN BROS HLDGS INC	REV EXCH NT LKD TO COMMON	D	B3
P7652MAF7	101.311	9,624.54	CORPBOND	9,500		9,500	CFGN	PETROBRAS ENERGIA SA 9.000% 20	090501 SERIES# REGS	BB	Ba2
33761KW84	95.747	9,574.70	CORPBOND	10,000		10,000	CORPCD	FIRSTBANK PUERTO RICO SANTURCE	C/D FDIC INS TO LIMITS	NA	NA
12738A101	9.65	9,563.15	EQUITY	991		991	COMMON	CADENCE FINANCIAL CORPORATION		B+	
509632CU7	95.521	9,552.10	MUNIBOND	10,000		10,000	MUNICIPL	LAKE ELSINORE CALIF PUB FING	AUTH LOCAL AGY REV RFDG-SER H	NR	
20009T105	11.79	9,549.90	EQUITY	1,578	768	810	COMMON	COMBIMATRIX CORPORATION		NR	
2.23E+106	24.46	9,539.40	EQUITY	244,458	244,068	390	COMMON	COVANTA HOLDING CORPORATION		B-	
45809F104	11.66	9,514.56	EQUITY	3,001	2,185	816	COMMON	INSURED MUNICIPAL INCOME FUND			
550351100	4.04	9,514.20	EQUITY	18,670	16,315	2,355	COMMON	LUNA INNOVATIONS INC		NR	
52517PYJ4	25	9,500.00	CORPBOND	38,000		38,000	MEDNOTE	LEHMAN BROTHERS HOLDINGS INC		D	B3
00752K105	0.05	9,407.05	EQUITY	193,141	5,000	188,141	COMMON	ADVANCED CELL TECHNOLOGY INC			
549463AH0	71.875	9,343.75	CORPBOND	1,236,000	1,223,000	13,000	CBONDCNV	LUCENT TECHNOLOGIES INC	SR DEB CONV SER B	BB-	BA3
78355W767	107.35	9,339.45	EQUITY	87		87	ETF	RYDEX ETF TRUST	RYDEX INVERSE 2X S&P 500 ETF		
E90215109	21	9,303.00	EQUITY	8,525	8,082	443	COMMON	***TELVENT GIT SA		NR	
5252M0BG1	54.68	9,295.60	CORPBOND	17,000		17,000	MEDNOTE	LEHMAN BROS HLDGS INC	MEDIUM TERM NTS PPN INRCNY	D	B3
17175209	308.259	9,247.77	EQUITY	30		30	PREFCONV	ALLEGHANY CORPORATION	PFD MANDATORILY CONV 5.75%	BB+	
03875V107	0.06	9,243.24	EQUITY	204,254	50,200	154,054	COMMON	ARBIOUS SYSTEMS INC		NR	
867328502	0.95	9,242.55	EQUITY	834,286	824,557	9,729	COMMON	SUNESIS PHARMACEUTICALS INC		NR	
524935DK6	92.34	9,234.00	CORPBOND	10,000		10,000	CBONDCNV	LEHMAN BROTHERS HOLDINGS	DIS REV EXCH NTS DUE 07/31/09	D	B3
40108N106	6.75	9,207.00	EQUITY	168,846	167,482	1,364	COMMON	GUARANTY FINANCIAL GROUP INC		NR	
63425102	31.97	9,175.39	EQUITY	8,487	8,200	287	COMMON	BANK MARIN BANCORP		NR	
52521EEV8	91.46	9,146.00	CORPBOND	80,000	70,000	10,000	CORPCD	***LBB 5 YR EQUITY LINKED CD	C/D FDIC ON BASKET OF INDICES	D	B3
524908N30	45.7	9,140.00	CORPBOND	20,000		20,000	CBONDCNV	LEHMAN BROS HLDGS INC	REVS EXC LKD TO AMR CORP	D	B3
800907AN7	91	9,100.00	CORPBOND	10,000		10,000	CBOND	SANMINA-SCI CORP		B+	B1
74727D108	6.91	9,072.83	EQUITY	9,431	8,118	1,313	COMMON	QAD INC		B-	
21036U107	0.98	9,054.22	EQUITY	133,689	124,450	9,239	COMMON	CONSTAR INTERNATIONAL INC NEW		NR	
20030NAD3	100.209	9,018.81	CORPBOND	1,625,000	1,616,000	9,000	CBOND	COMCAST CORP	MAKE WHOLE CALL	BBB+	BAA2
669908105	4.24	9,001.52	EQUITY	12,063	9,940	2,123	COMMON	NU HORIZONS ELECTRONICS CORP		C	
Y8565J101	11.25	9,000.00	EQUITY	2,012,917	2,012,117	800	COMMON	***TEEKAY OFFSHORE PARTNERS LP		NR	
45031UBC4	60	9,000.00	CORPBOND	15,000		15,000	CBOND	ISTAR FINANCIAL INC	MAKE WHOLE CALL	BBB	BAA3



758204200	29.79	8,966.79	EQUITY	3,235	2,934	301	ADR	***REED ELSEVIER N V	SPONSORED ADR NEW		
559778402	4.17	8,907.12	EQUITY	12,724	10,588	2,136	ADR	***MAHANAGAR TEL NIGAM LTD	SPONSORED ADR REPSTG 2 ORD SHS		
250557105	3.09	8,874.48	EQUITY	2,872		2,872	COMMON	DESIGN WITHIN REACH INC		NR	
125137109	34.77	8,692.50	EQUITY	7,181	6,931	250	COMMON	CEC ENTERTAINMENT INC		B+	
221222P101	1.99	8,654.51	EQUITY	143,555	139,206	4,349	COMMON	COSI INC		NR	
52521ECH1	95.75	8,617.50	CORPBOND	115,000	106,000	9,000	CBOND	LEHMAN BANK ELCD ON BASKET OF	INDICES AUG-2011 MAT 8%	D	B3
83545GAG7	76.25	8,600.23	CORPBOND	11,279		11,279	CBOND	SONIC AUTOMOTIVE INC		B	B1
561651209	3.07	8,596.00	EQUITY	4,575	1,775	2,800	COMMON	MAN SANG HOLDINGS INC NEW		NR	
794006106	4.36	8,558.68	EQUITY	1,963		1,963	COMMON	SALARY COM INC		NR	
22284P105	3.47	8,550.08	EQUITY	2,464		2,464	COMMON	COVENANT TRANSPORTATION GROUP	INC CLASS A	B-	
126408GK3	85.339	8,533.90	CORPBOND	10,000		10,000	CBOND	CSX CORP	MAKE WHOLE CALL	BBB-	BAA3
40426A208	5.17	8,509.82	EQUITY	15,952	14,306	1,646	COMMON	HQ SUSTAINABLE MARITIME INDS	INC NEW	NR	
33761N208	18.25	8,504.50	EQUITY	3,094	2,628	466	PREFERED	***FIRSTSERVICE CORPORATION	7.00% CUM PREF SHARES SER 1		
13000B108	0.02	8,500.00	EQUITY	430,000	5,000	425,000	COMMON	CALIBRE ENERGY INC NEV			
17461R106	4.83	8,481.48	EQUITY	44,546	42,790	1,756	COMMON	CITIZENS FIRST BANCORP INC	DEL	NR	
55903Q104	4.57	8,436.22	EQUITY	4,546	2,700	1,846	COMMON	***MAG SILVER CORP		NR	
49427F405	20.2	8,423.40	EQUITY	417		417	PREFERED	KILROY REALTY CORP	7.8% PFD SER E	NA	NA
867229106	43.15	8,414.25	EQUITY	11,235,940	11,235,745	195	COMMON	***SUNCOR ENERGY INC		A+	
5252M0DA2	70.06	8,407.20	CORPBOND	12,000		12,000	MEDNOTE	LEHMAN BROS HLDGS INC	MEDIUM TERM NTS	A+e	B3
G16962204	87.45	8,395.20	EQUITY	194,020	193,924	96	PREFCONV	BUNGE LIMITED	4.875% PERPETUAL PREF SHS CONV	BB	Ba1
942683AC7	93.125	8,381.25	CORPBOND	1,725,000	1,716,000	9,000	CBOND CNV	WATSON PHARMACEUTICALS INC	SR CONV DEB CONTINGENT	BB+	Ba2
244331104	0.7	8,285.20	EQUITY	39,406	27,570	11,836	REIT	DEERFIELD CAPITAL CORP		NR	
X74344DL7	103	8,178.20	CORPBOND	7,940		7,940	CBOND	***RUSSIAN FEDERATION	REG S	BBB	BAA2
89778N102	4.29	8,142.42	EQUITY	2,340	442	1,898	COMMON	TRUBION PHARMACEUTICALS INC		NR	
19421R200	7.28	8,073.52	EQUITY	2,409	1,300	1,109	COMMON	COLLECTORS UNIVERSE INC		NR	
9606104	7.28	8,058.96	EQUITY	7,853	6,746	1,107	ADR	***AIXTRON AKTIENGESSELLSCHAFT	SPONSORED ADR		
682129101	1.95	8,039.85	EQUITY	16,926	12,803	4,123	COMMON	OMNOVA SOLUTIONS INC		B-	
12616K106	159.012	7,950.60	EQUITY	550	500	50	COMMON	***CP HOLDERS	DEPOSITORY RECEIPTS	NR	
416906105	4.12	7,898.04	EQUITY	2,388	471	1,917	COMMON	HARVARD BIOSCIENCE INC		NR	
59333PHR2	78.826	7,882.60	MUNIBOND	10,000		10,000	MUNICPL	MIAMI-DADE CNTY FLA AVIATION	REV SER A	A-	A2
69323T101	7.5	7,830.00	EQUITY	11,044	10,000	1,044	COMMON	PCM FD INC	COM		
55434203	94.234	7,727.18	EQUITY	144,230	144,148	82	COMMON	***BG GROUP PLC ADR FINAL	INSTALLMENT NEW		
74756M102	4.63	7,695.06	EQUITY	1,662		1,662	COMMON	QUALITY DISTRIBUTION INC		NR	
076316GS1	103.604	7,666.69	MUNIBOND	540,000	532,600	7,400	MUNICPL	BEDFORD N Y CENT SCH DIST SCH	DIST BDS 2006		AA2
143905107	3.3	7,659.30	EQUITY	5,921	3,600	2,321	CLASS	CARRIAGE SERVICES INC		B-	
00386SAB8	84.89	7,640.10	CORPBOND	9,000		9,000	CBOND	ABU DHABI NATIONAL ENERGY COMP	ANY PJSC 6.500% 20361027 SERIE	AA-	Aa2
40431N104	3.45	7,627.95	EQUITY	58,607	56,396	2,211	COMMON	HSW INTERNATIONAL INC		NR	
67063W102	11.2	7,627.20	EQUITY	8,623	7,942	681	COMMON	NUVEEN PREMIUM INCOME	MUNICIPAL FUND 2 INC		
29264A206	5.21	7,617.02	EQUITY	6,581	5,119	1,462	COMMON	ENDWAVE CORP NEW		NR	
713661106	0.322	7,541.56	EQUITY	144,383	120,962	23,421	COMMON	PEREGRINE PHARMACEUTICALS INC		C	
5252M0BF3	74.83	7,483.00	CORPBOND	10,000		10,000	MEDNOTE	LEHMAN BROS HLDGS INC	MEDIUM TERM NTS PPN LATAM BSKT	D	B3
449593102	1.13	7,417.32	EQUITY	73,965	67,401	6,564	COMMON	IGO INC		NR	
68554W205	36.303	7,405.81	EQUITY	784	580	204	COMMON	***ORASCOM TELECOM S A E	GDR REG S		
524908UK4	56.96	7,404.80	CORPBOND	13,000		13,000	CBOND CNV	***LBH BASKET ABSOLUTE BUFFER	NOTES ABSOLUTE BUFFER NOTES ON	D	B3
233162502	5.24	7,372.68	EQUITY	1,407		1,407	COMMON	DDI CORP		NR	
52517P7K1	73.1	7,310.00	CORPBOND	10,000		10,000	MEDNOTE	LEHMAN BROS HOLDINGS INC	MEDIUM TERM NTS	A+	B3
500459409	72.46	7,246.00	EQUITY	100		100	ADR	KOMERCNI BANKA AS 1 GDR REP	R 00.33 ORD CZK 50		
863111100	28.18	7,242.26	EQUITY	707	450	257	COMMON	STRATTEC SECURITY CORP		B-	
670983105	11.99	7,241.96	EQUITY	3,797	3,193	604	COMMON	NUVEEN TEXAS QUALITY INCOME	MUNICIPAL FUND		
35671D782	99.8	7,185.60	EQUITY	71,012	70,940	72	PREFCONV	FREEPORT-MCMORAN COPPER & GOLD	INC MANDATORY CONV PFD	BB	
31866P102	19.05	7,143.75	EQUITY	2,490	2,115	375	COMMON	FIRST BANCORP INC (ME)		A+	
922908736	54.7	7,111.00	EQUITY	6,157	6,027	130	ETFFOR	***VANGUARD INDEX FUNDS	VANGUARD GROWTH ETF		
09700PCD8	100.069	7,104.89	CORPBOND	90,000	82,900	7,100	CBOND	BOEING CAPITAL CORP	INTERNOTES	A+	A2
147322101	4.68	7,062.12	EQUITY	53,609	52,100	1,509	COMMON	CASCADE MICROTECH INC		NR	
247361YY8	46	6,946.00	CORPBOND	39,954	24,854	15,100	CBOND	DELTA AIR LINES INC DEL	SR NT		
40448201	8.41	6,862.56	EQUITY	3,486	2,670	816	COMMON	ARISTOTLE CORP NEW		B-	
448947101	0.61	6,850.91	EQUITY	34,994	23,763	11,231	COMMON	IDT CORP		C	
80409T204	24.3	6,828.30	EQUITY	4,935	4,654	281	COMMON	SATURNS CUMMINS ENGINE CO INC	DEB BKD SER 2001-4 TR 9.250	BBB	Baa3
52520W283	6.81	6,810.00	EQUITY	1,000		1,000	PREFERED	LEHMAN BROS HLDGS INC	100% PRIN PROTECTED NTS LINKED		
571157106	8.28	6,789.60	EQUITY	2,990	2,170	820	COMMON	MARLIN BUSINESS SVCS CORP		NR	
524935CX9	48.45	6,783.00	CORPBOND	14,000		14,000	CBOND CNV	LEHMAN BROS HOLDINGS	FNM REV EXCH NT	D	B3
983982109	1.48	6,731.04	EQUITY	9,423	4,875	4,548	ADR	XINHUA FIN MEDIA LTD	SPONSORED ADR		
460919103	2.84	6,722.28	EQUITY	2,367		2,367	COMMON	***INTERTAPE POLYMER GROUP INC		C	
7639107	8.81	6,722.03	EQUITY	14,345	13,582	763	COMMON	ADVENT CLAYMORE GLOBAL CONV	SECS & INCOME FD	NR	

460277106	3.47	6,697.10	EQUITY	31,330	29,400	1,930	COMMON	***INTERNATIONAL ROYALTY	CORP	NR	
25614T101	4.62	6,643.56	EQUITY	2,690	1,252	1,438	COMMON	DOCUMENT SECURITY SYSTEMS INC		NR	
46625H696	33.2	6,640.00	EQUITY	200		200	PREFERED	JPMORGAN CHASE & CO	DEPOSITARY SHS REPSTG 1/4TH	A	A1
556304202	8	6,608.00	EQUITY	2,054	1,228	826	ADR	***MADECO SA	SPONSORED ADR NEW		
05518T209	17.49	6,558.75	EQUITY	42,900	42,525	375	PREFERED	BAC CAP TR VIII	6.00% TR PFD SECS DUE 8/25/35	A	Aa3
52520W325	7.22	6,498.00	EQUITY	900		900	PREFERED	LEHMAN BROS HLDGS INC	PRIN PROTECTION NTS LKD TO		
294268107	10.82	6,492.00	EQUITY	700	100	600	COMMON	EPLUS INC		NR	
291525103	1.3	6,477.90	EQUITY	14,123	9,140	4,983	COMMON	EMMIS COMMUNICATIONS CORP-CL A		C	
44485Q203	0.28	6,440.00	EQUITY	23,000		23,000	COMMON	HUMAN PHEROMONE SCIENCES INC	NEW	C	
80281R888	9.25	6,438.00	EQUITY	1,696	1,000	696	PREFERED	***SANTANDER FINANCE PREFERRED	S A UNIPERSONAL FLOATING RATE	A+	Aa3
500458401	63.921	6,392.10	EQUITY	28,583	28,483	100	ADR	***KOMATSU LTD-SPONSORED ADR	NEW		
524935AP8	25.53	6,382.50	CORPBOND	25,000		25,000	CBOND CNV	LEH BROS HOLDINGS INC	FNW REV EXCH NOTE	D	B3
552738106	5.85	6,376.50	EQUITY	20,520	19,430	1,090	COMMON	MFS MUNICIPAL INCOME TRUST-SBI	SH BEN INT		
693149106	11.72	6,363.96	EQUITY	745	202	543	COMMON	P A M TRANSPORTATION SERVICES	INC	B	
746823103	6.71	6,300.69	EQUITY	41,915	40,976	939	COMMON	PUTNAM MANAGED MUNICIPAL	INCOME TRUST-SBI		
357288109	0.09	6,289.74	EQUITY	112,286	42,400	69,886	COMMON	FREMONT GENERAL CORPORATION		D	
12525D102	9.04	6,273.76	EQUITY	1,343	649	694	COMMON	CFS BANCORP INC		B-	
53690103	3.8	6,239.60	EQUITY	1,642		1,642	COMMON	AVIGEN INC		C	
1712108	2.49	6,217.53	EQUITY	4,542	2,045	2,497	COMMON	AMICAS INC		C	
01923A109	2.46	6,147.54	EQUITY	29,276	26,777	2,499	COMMON	ALLIED HEALTHCARE	INTERNATIONAL INC	C	
694552100	6.33	6,121.11	EQUITY	22,367	21,400	967	COMMON	PACIFIC MERCANTILE BANCORP		NR	
73941X551	11.85	6,090.90	EQUITY	514		514	PREFERED	PREFEREDPLUS TR	6.7% SER LTD-1 TR CTF CL A	BBB-	Baa3
471057109	5.569	6,020.08	EQUITY	6,081	5,000	1,081	COMMON	JAPAN EQUITY FUND INC			
12498B307	0.99	6,016.23	EQUITY	3,015,542	3,009,465	6,077	COMMON	CBRE REALTY FINANCE INC		NR	
927676CS3	120.072	6,003.60	MUNIBOND	25,000	20,000	5,000	MUNICIPL	VIRGIN ISLANDS PUB FIN AUTH RV	SER A ESCROWED TO MATURITY	AAA	
46205A806	400	6,000.00	EQUITY	15		15	PREFERED	ION MEDIA NETWORKS INC	MANDATORILY CONV PFD 12% SER B		
881575302	21.143	5,941.18	EQUITY	208,377	208,096	281	ADR	***TESCO PLC-SPONSORED ADR			
165159104	0.82	5,894.98	EQUITY	7,189		7,189	COMMON	CHESAPEAKE CORP		C	
80410Q207	15.01	5,838.89	EQUITY	389		389	PREFERED	SATURNS LIMITED	7% PFD SHS	BBB-	Baa3
925458101	35.67	5,814.21	EQUITY	863	700	163	ADR	***VESTAS WIND SYSTEMS AS	ADR		
554153106	10.12	5,788.64	EQUITY	7,572	7,000	572	COMMON	MAC-GRAY CORP		B-	
67060Y101	10.6	5,777.00	EQUITY	91,655	91,110	545	COMMON	NUTRACEUTICAL INTERNATIONAL	CORP	B+	
255519100	7.65	5,768.10	EQUITY	754		754	COMMON	DIXIE GROUP INC		B-	
73935X807	19.12	5,736.00	EQUITY	4,316	4,016	300	ETF	POWERSHARES EXCHANGE TRADED	FUND TRUST DYNAMIC MID CAP		
903417103	2.02	5,724.68	EQUITY	327,131	324,297	2,834	MLP	U S SHIPPING PARTNERS L P		NR	
781846308	13.11	5,702.85	EQUITY	630	195	435	COMMON	RUSH ENTERPRISES INC	CL B	B	
336312103	7.49	5,699.89	EQUITY	761		761	COMMON	FIRST SECURITY GROUP INC		NR	
656457GE2	71.101	5,688.08	MUNIBOND	200,000	192,000	8,000	MUNICIPL	NORRISTOWN PA G/O RFDG-SER A	ZERO CPN C/A 5.33% RADIAN INSD	BBB+	NR
637372103	32	5,632.00	EQUITY	176		176	COMMON	NATIONAL RESEARCH CORP		B+	
883203200	312.51	5,625.18	EQUITY	18		18	PREFCONV	TEXTRON INC \$2.08 CV PFD SER A			
9207101	10.05	5,597.85	EQUITY	697	140	557	COMMON	AIR T INC		B	
140909102	1.76	5,575.68	EQUITY	555,482	552,314	3,168	COMMON	CARAUSTAR INDUSTRIES INC		C	
376536108	14.51	5,542.82	EQUITY	882	500	382	REIT	GLADSTONE COMMERCIAL CORP		NR	
587376104	9.08	5,511.56	EQUITY	607		607	COMMON	MERCANTILE BANK CORP-MICH		NR	
256135203	11.66	5,445.22	EQUITY	10,545	10,078	467	ADR	***DR REDDYS LABS LTD	ADR		
41315RAY0	107.816	5,390.80	MUNIBOND	5,000		5,000	MUNICIPL	HARRIS CNTY TEX HEALTH FACS	DEV CORP REV SCH HEALTH CARE	AAA	NR
25848T109	1.81	5,377.51	EQUITY	451,522	448,551	2,971	COMMON	DOT HILL SYS CORP		C	
46185W109	6.67	5,336.00	EQUITY	4,300	3,500	800	COMMON	INX INC		C	
52519H7L5	106.72	5,336.00	CORPBOND	5,000		5,000	CORPCD	LEHMAN BANK JUNE 06 ELCD	ELCD ON BASKET OF INDICES	D	B3
872449103	6.66	5,301.36	EQUITY	796		796	COMMON	TIB FINANCIAL CORP		A-	
895436103	15.56	5,259.28	EQUITY	53,628	53,290	338	COMMON	TRI-CONTINENTAL CORP			
273335QH5	104.768	5,238.40	MUNIBOND	15,000	10,000	5,000	MUNICIPL	EAST LANSING MICH G/O SPL	ASSMT	AA+	NR
518415104	2.37	5,237.70	EQUITY	45,250	43,040	2,210	COMMON	LATTICE SEMICONDUCTOR CORP		C	
36186C509	10.33	5,237.31	EQUITY	92,117	91,610	507	PREFERED	GMAC LLC	7.375% NOTES DUE 12/16/2044	B-	
677862203	55	5,225.00	EQUITY	95		95	ADR	***OIL CO LUKOIL-SPONSORED ADR	144A		
796422YL1	104.102	5,205.10	MUNIBOND	5,000		5,000	MUNICIPL	SAN ANTONIO TEX WTR REV	ESCROWED TO MATURITY	AA	AA3
34625103	2.08	5,200.00	EQUITY	2,500		2,500	COMMON	ANGEL TELECOM CORP			
29265W207	8	5,200.00	EQUITY	122,992	122,342	650	ADR	***ENEL SOCIETA PER AZIONI	UNSPONSERED ADR		
871633JX2	102.907	5,145.35	MUNIBOND	5,000		5,000	MUNICIPL	SYOSSET N Y UN FREE SCH DIST S	CHOO DISTRICT BDS 2001 B	NR	AA2
67457P309	3.75	5,137.50	EQUITY	1,538	168	1,370	COMMON	OCCAM NETWORKS INC	NEW	NR	
16957HBK6	102.287	5,114.35	MUNIBOND	5,000		5,000	MUNICIPL	CHINO HILLS CALIF IMPT BD ACT	1915 RFDG-REASSMT DIST	NR	
102183AK6	51	5,100.00	CORPBOND	10,000		10,000	CBOND	ABITIBOWATER INC	MAKE WHOLE CALL	CCC+	CAA2
338032AZ8	101.129	5,056.45	CORPBOND	5,000		5,000	CBOND	FISHER SCIENTIFIC INTL INC	SR SUB NOTE	BBB	Baa3
71437MBQ7	100.671	5,033.55	MUNIBOND	5,000		5,000	MUNICIPL	PERRIS CALIF PUB FING AUTH LOC	AGY REV SER D	NR	

09064Y109	0.88	5,024.80	EQUITY	95,710	90,000	5,710	COMMON	BIOFUEL ENERGY CORP		NR	
797652M43	100.267	5,013.35	MUNIBOND	5,000		5,000	MUNICIPL	SAN FRANCISCO CALIF CITY&CNTY	ARPTS COMMN INTL ARPTS SECOND	AAA	
65820EJ92	100.197	5,009.85	MUNIBOND	70,000	65,000	5,000	MUNICIPL	NORTH CAROLINA HSG FIN AGY	HOME OWNERSHIP-SER 8-A- PAC	AA	AA2
52517PZN4	25	5,000.00	CORPBOND	60,000	40,000	20,000	MEDNOTE	LEHMAN BROTHERS HOLDINGS INC		D	B3
850544BS5	100	5,000.00	MUNIBOND	5,000		5,000	MUNIFLT	SPRINGFIELD ARPT AU IL ARPT	WKLY FLTR-REF ALLD SIGNAL INC	A	A2
2.41E+107	10.47	4,952.31	EQUITY	473		473	COMMON	AMERICAN BANCORP N J INC		NR	
364478NB9	98.696	4,934.80	MUNIBOND	5,000		5,000	MUNICIPL	GALVESTON TEX G/O ETM ZERO	CPN C/A 7.1%	AA	AA3
03662X100	5.5	4,906.00	EQUITY	9,289	8,397	892	COMMON	ANSWERS CORPORATION		NR	
00088U108	5.71	4,893.47	EQUITY	35,221	34,364	857	COMMON	A D A M INC		B-	
889396JE8	101.806	4,886.68	MUNIBOND	30,000	25,200	4,800	MUNICIPL	TOLEDO OHIO WTRWKS REV RFDG &	IMPT MTG	NR	NR
452553308	21.433	4,865.29	EQUITY	298,138	297,911	227	ADR	***IMPALA PLATINUM HLDGS LTD	SPONSORED ADR REPSTG 1/2 SH		
5252M0CX3	69.42	4,859.40	CORPBOND	7,000		7,000	CBONDCNV	***LEHMAN BROS HOLDINGS INC	SPX PRINC PROT NT	D	B3
919209AN6	96.638	4,831.90	MUNIBOND	5,000		5,000	MUNICIPL	VALLEJO CA PUB FING AUTH REV	TAX ALLOCATION-SER A	NR	
86688Q100	0.2	4,827.40	EQUITY	321,637	297,500	24,137	COMMON	SUN TIMES MEDIA GROUP INC	CLASS A	B-	
744375205	15.3	4,804.20	EQUITY	764	450	314	COMMON	PSYCHEMEDICS CORPORATION	NEW	B	
966387AC6	95.5	4,775.00	CORPBOND	5,000		5,000	CBOND	WHITING PETROLEUM CORP		BB-	B1
63935M208	2.03	4,764.41	EQUITY	63,319	60,972	2,347	COMMON	NAVISITE INC		NR	
74347R693	46.9	4,736.90	EQUITY	1,901	1,800	101	ETF	PROSHARES TRUST	ULTRA TECHNOLOGY PROSHARES		
37042GW28	47.346	4,734.60	CORPBOND	10,000		10,000	CBOND	GMAC LLC		B-	B3
46488N103	0.67	4,726.85	EQUITY	91,055	84,000	7,055	COMMON	ISOLAGEN INC		NR	
09255G107	11.28	4,692.48	EQUITY	11,438	11,022	416	CEF	BLACKROCK MUNIYIELD PA INSD FD	INC		
110394400	51.77	4,659.30	EQUITY	90		90	PREFCONV	BRISTOW GROUP INC	5.5% MAND CONV PFD	B	
74326T108	11.598	4,639.20	EQUITY	1,601,851	1,601,451	400	COMMON	***PROGRESS ENERGY TRUST	TRUST UNITS	NR	
52521EEN6	92.67	4,633.50	CORPBOND	1,280,000	1,275,000	5,000	CORPCD	LEH BROS. BANK EQ. JAN ELCD	C/D FDIC ELCD ON BASKET OF	D	B3
52517P4M0	66.08	4,625.60	CORPBOND	7,000		7,000	CBOND	LEHMAN BROS HOLDINGS INC	SGY, TWY, NKY BSKT PRINC PROT	A+e	B3
68573C107	2.63	4,620.91	EQUITY	2,157	400	1,757	COMMON	ORCHID CELLMARK INC		NR	
42218Q102	3	4,620.00	EQUITY	11,711	10,171	1,540	COMMON	HEALTH GRADES INC		B-	
28740108	13.35	4,619.10	EQUITY	15,493	15,147	346	COMMON	AMERICAN PACIFIC CORP		C	
45254P102	0.32	4,595.84	EQUITY	67,162	52,800	14,362	REIT	IMPAC MORTGAGE HOLDINGS INC		B-	
00506P103	2.57	4,561.75	EQUITY	81,950	80,175	1,775	COMMON	ACTIVIDENTITY CORPORATION		NR	
693320202	14.22	4,550.40	EQUITY	173,719	173,399	320	COMMON	PHH CORP	NEW	NR	
24799AJV5	2.5	4,500.00	CORPBOND	180,000		180,000	CBOND	DELTA AIR LINES IND DEL DEB	-ESCROW CUSIP-		
29081P204	14.24	4,485.60	EQUITY	3,315	3,000	315	ADR	***EMBOTELLADORA ANDINA SA	SPONSORED ADR REPSTG 6 SER A		
13066YDB2	101.618	4,471.19	MUNIBOND	304,400	300,000	4,400	MUNICIPL	CALIFORNIA ST DEPT WTR RES PWR	SUPPLY REV SER A	AA	AA3
32744104		4,460.40	EQUITY	58,655	58,242	413	COMMON	ANAREN INC	FORMERLY ANAREN MICROWAVE INC	B	
91759P106	10.25	4,458.75	EQUITY	435		435	COMMON	UTEK CORP		NR	
46120E602	275.53	4,408.48	EQUITY	119,702	119,686	16	COMMON	INTUITIVE SURGICAL INC NEW		NR	
21254S107	6.25	4,375.00	EQUITY	2,700	2,000	700	COMMON	CONVERTED ORGANICS INC		NR	
82967N199	0.25	4,338.75	EQUITY	17,355		17,355	WARRANT	WTS SIRIUS XM RADIO INC	WARRANT TO PURCHASE CLASS A		
167592UZ5	86.262	4,313.10	MUNIBOND	5,000		5,000	MUNICIPL	CHICAGO ILL O HARE INTL ARPT	REV 2ND LIEN PASSENGER FAC-C	AA	AA3
194014106	17.91	4,298.40	EQUITY	115,890	115,650	240	COMMON	COLFAX CORPORATION		NR	
925602104	1.83	4,263.90	EQUITY	8,106	5,776	2,330	COMMON	VICAL INC		C	
73935X583	47.13	4,241.70	EQUITY	6,938	6,848	90	ETF	POWERSHARES EXCHANGE-TRADED	FUND TRUST SHS BEN INT FTSE		
12562M106	7.67	4,226.17	EQUITY	30,698	30,147	551	COMMON	CKX INC		C	
746228303	5.89	4,170.12	EQUITY	119,468	118,760	708	COMMON	PURE CYCLE CORPORATION	NEW	NR	
456463108	21.59	4,166.87	EQUITY	193		193	ADR	***INDUSTRIAS BACHOCO SAB DE	CV SPONSORED ADR REPSTG 12		
220524300	0.836	4,146.56	EQUITY	106,360	101,400	4,960	COMMON	CORTEX PHARMACEUTICALS INC NEW		C	
20441W104	45.5	4,140.50	EQUITY	411	320	91	ADR	***COMPANHIA DE BEBIDAS DAS	AMERS AMBEV SPONSORED ADR		
882610108	38.21	4,126.68	EQUITY	6,416	6,308	108	COMMON	TEXAS PACIFIC LAND TRUST	SUB-SHARE CTFS	B+	
263622BF8	103.157	4,126.28	MUNIBOND	4,000		4,000	MUNICIPL	DUBLIN CALIF IMPT BD ACT 1915	DST 91-1 BANK QUALIFIED	NR	
92923C104	0.13	4,119.05	EQUITY	107,774	76,089	31,685	COMMON	WCI COMMUNITIES INC		D	
5249083H1	102.21	4,088.40	CORPBOND	4,000		4,000	CBONDCNV	LEHMAN BROS HOLDINGS INC	DHI REVERSE EXCH NTS DUE	D	B3
61745P874	13.4	4,087.00	EQUITY	8,118	7,813	305	COMMON	MORGAN STANLEY	INCOME SECS INC		
59520106	40.86	4,086.00	EQUITY	8,359	8,259	100	ADR	***BANCO DE CHILE	SPONSORED ADR REPSTG F SHS		
911922102	40.4	4,080.40	EQUITY	397	296	101	COMMON	UNITED STATES LIME & MINERALS	INC	B-	
61748AAE6	47.381	4,074.76	CORPBOND	1,262,000	1,253,400	8,600	CBOND	MORGAN STANLEY		A	A2
92932Q102	5.77	4,039.00	EQUITY	1,400	700	700	COMMON	WSI INDS INC		B-	
5.25E+204	0.05	4,031.65	EQUITY	219,183	138,550	80,633	PREFERED	LEHMAN BRO HLD CP TR V	6% PFD DUE 04/22/2053		CAA2
5.58E+104	29.51	4,013.36	EQUITY	74,530	74,394	136	ADR	***BT GROUP PLC	ADR		
432308KH6	5	4,000.00	MUNIBOND	80,000		80,000	MUNICIPL	HILLSBOROUGH CNTY FLA AVIATION	AUTH REV REF SPL PURP DELTA	NR	NR
503459307	1.2	3,962.40	EQUITY	29,342	26,040	3,302	COMMON	LA JOLLA PHARMACEUTICAL CO	NEW	C	
74138B105	0.07	3,934.00	EQUITY	56,200		56,200	COMMON	PREVIO INC		C	
86562M100	5.549	3,884.30	EQUITY	152,806	152,106	700	ADR	***SUMITOMO MITSUI FINANCIAL	GROUP INC ADR		
45881K104	0.012	3,840.00	EQUITY	330,400	10,400	320,000	COMMON	INTERMET CORP		D	

195872403	20.2	3,838.00	EQUITY	190		190	PREFERED	COLONIAL PROPERTIES TRUST	DEP SHS REP 1/10 OF SHS OF	BB	Ba1
138006309	38.23	3,823.00	EQUITY	182,503	182,403	100	ADR	***CANON INC-ADR NEW	REPSTG 5 SHS		
23130H107	93.08	3,816.28	EQUITY	576	535	41	ETF	CURRENCYSHARES MEXICAN PESO TR	MEXICAN PESO SHS ETF		
5252M0AF4	76.31	3,815.50	CORPBOND	5,000		5,000	MEDNOTE	LEHMAN BROS HLDGS INC	MEDIUM TERM NTS	A+e	B3
86183Q100	15.21	3,802.50	EQUITY	656,858	656,608	250	MLP	UTS STONEMOR PARTNERS L P	COMMON UNIT REP LIMITED	NR	
40963P105	0.62	3,782.00	EQUITY	152,311	146,211	6,100	COMMON	HANA BIOSCIENCES INC		NR	
52463G105	12.59	3,777.00	EQUITY	1,400	1,100	300	COMMON	LEGACY BANCORP INC	OC-CL A	NR	
871130AB6	125.75	3,772.50	CORPBOND	3,000		3,000	CBONDCNV	SYBASE INC	SUB NT CONV		
313586794	1.5	3,750.00	EQUITY	314,031	311,531	2,500	PREFERED	FEDERAL NATL MTG ASSN	PFD SER O VAR RATE	A-	A1
422357103	0.02	3,748.00	EQUITY	187,400		187,400	MLP	HEARTLAND PARTNERS LP	UNIT LTD PARTNERSHIP INT	D	
40311102	4.11	3,699.00	EQUITY	900		900	COMMON	ARGYLE SECURITY INC			
461368102	12	3,648.00	EQUITY	2,754	2,450	304	COMMON	INVESTMENT GRADE MUNICIPAL	INCOME FUND		
3830106	2.61	3,604.41	EQUITY	127,275	125,894	1,381	COMMON	ABRAXAS PETROLEUM CORP		B-	
93877MAS5	100.055	3,601.98	MUNIBOND	235,000	231,400	3,600	MUNICIPL	WASHINGTON D C CONVENTION CTR	AUTH DEDICATED TAX REV SR LIEN	AA	AA3
911460103	17	3,587.00	EQUITY	650	439	211	COMMON	UNITED SECURITY BANCSHARES	CALIF	NR	
29081P303	16.23	3,570.60	EQUITY	220		220	ADR	***EMBOTELLADORA ANDINA SA	SPONSORED ADR REPSTG 6 SER B		
452519101	0.57	3,548.25	EQUITY	119,981	113,756	6,225	COMMON	IMMTECH PHARMACEUTICALS INC	COM	NR	
46428R107	52.63	3,526.21	EQUITY	7,902	7,835	67	ETF	ISHARES	S&P GSCI COMMODITY INDEXED		
17311U200	15.3	3,519.00	EQUITY	90,800	90,570	230	PREFERED	CITIGROUP CAP XIX	7.25% ENHANCED TR PFD	A	A1
457642205	2.82	3,516.54	EQUITY	101,247	100,000	1,247	COMMON	INNODATA ISOGEN INC	FORMERLY INNODATA CORP	C	
92908U103	3.93	3,478.05	EQUITY	885		885	COMMON	VOYAGER LEARNING COMPANY		B	
225302AG3	86.875	3,475.00	CORPBOND	3,025,000	3,021,000	4,000	CBONDCNV	CREDENCE SYS CORP SR SB CV 3.5	10%		
448954107	1.3	3,455.40	EQUITY	2,658		2,658	COMMON	HYPERDYNAMICS CORP		C	
649716NF0	104.04	3,433.32	MUNIBOND	150,000	146,700	3,300	MUNICIPL	NEW YORK N Y CITY TRANSITIONAL	FIN AUTH FUTURE TAX SECD BDS	AAA	AA1
624758207	9.27	3,383.55	EQUITY	242,201	241,836	365	COMMON	MUELLER WATER PRODUCTS INC	CLASS B	NR	
641255104	1.09	3,382.27	EQUITY	30,953	27,850	3,103	COMMON	NEUROMETRIX INC		NR	
060505BF0	88.95	3,380.10	CORPBOND	539,000	535,200	3,800	CBOND	BANK OF AMERICA CORP		AA-	AA2
31678A103	8.38	3,352.00	EQUITY	400		400	COMMON	FIFTH ST FIN CORP		NR	
90335C100	3.36	3,343.20	EQUITY	1,895	900	995	COMMON	U S HOME SYSTEMS INC		B-	
185860103	4.24	3,341.12	EQUITY	186,681	185,893	788	COMMON	CLEVELAND BIOLABS INC		NR	
784874109	0.05	3,333.35	EQUITY	66,667		66,667	COMMON	SVI MEDIA INC			
987184108	13.972	3,325.33	EQUITY	4,468	4,230	238	COMMON	YORK WATER CO		NR	
98951A100	16.541	3,308.20	EQUITY	200		200	ADR	***ZHEJIANG EXPWY CO LTD	SPONSORED ADR		
92833U103	14	3,304.00	EQUITY	236		236	ADR	***VISIONCHINA MEDIA INC	SPONSORED ADR		
73935Y102	24.26	3,299.36	EQUITY	20,202	20,066	136	ETF	POWERSHARES DB G10 CURRENCY	HARVEST FD ETF		
50077B108	1.94	3,228.16	EQUITY	1,664		1,664	COMMON	KRATOS DEFENSE & SECURITY	SOLUTIONS INC	NR	
00252W104	0.013	3,222.80	EQUITY	253,198	5,290	247,908	COMMON	AAIPHARMA INC		D	
497498105	2.48	3,191.76	EQUITY	1,287		1,287	COMMON	KIRKLANDS INC		NR	
575827SB7	62.779	3,138.95	MUNIBOND	5,000		5,000	MUNICIPL	MASSACHUSETTS STATE G/O CONS	LOAN SER C ZERO CPN C/A 5.02%	AA	AA2
5252M0FZ5	62.76	3,138.00	CORPBOND	5,000		5,000	MEDNOTE	LEHMAN BROS HLDGS INC	PRINCIPAL PROTECTED NOTE	D	A2
032511AX5	104.485	3,134.55	CORPBOND	733,000	730,000	3,000	CBOND	ANADARKO PETE CORP	SR NT	BBB-	BAA3
46088S106	2.45	3,133.55	EQUITY	85,571	84,292	1,279	COMMON	INTERSTATE HOTELS & RESORTS	INC NEW	B-	
572322303	2.2	3,130.60	EQUITY	1,423		1,423	COMMON	MARSHALL EDWARDS INC		NR	
5249087K0	61.77	3,088.50	CORPBOND	5,000		5,000	CBONDCNV	LEHMAN BROS HLDGS INC	CONV LKD TO NYSE EURONEXT	D	B3
210771200	102.789	3,083.67	EQUITY	240	210	30	ADR	***CONTINENTAL AG	SPONSORED ADR		
252529102	8.03	3,067.46	EQUITY	1,287	905	382	COMMON	DIALYSIS CORP OF AMERICA		B-	
891013104	3.06	3,060.00	EQUITY	1,891	891	1,000	RTRUST	TORCH ENERGY ROYALTY TRUST	TRUST UNIT	NR	
11133V108	2.75	3,052.50	EQUITY	1,118	8	1,110	COMMON	BROADPOINT SECURITIES GROUP	INC	C	
346233109	14.5	3,045.00	EQUITY	189,488	189,278	210	COMMON	FORESTAR REAL ESTATE GROUP INC		NR	
78465D105	2.91	3,026.40	EQUITY	23,153	22,113	1,040	COMMON	SM&A		B-	
272781FF3	101.921	2,955.70	MUNIBOND	60,000	57,100	2,900	MUNICIPL	EASTHAM MASS SCH G/O BK-QLFD	R/M D 4.40 08/01/2009	AA	A1
52528304	11.7	2,936.70	EQUITY	14,396	14,145	251	ADR	***AUSTRALIA & NEW ZEALAND BKG	GROUP LTD-SPONSORED ADR		
55302P103	1.59	2,931.96	EQUITY	1,844		1,844	COMMON	MGT CAPITAL INVESTMENTS INC		NR	
98570104	7.04	2,900.48	EQUITY	1,233	821	412	COMMON	BOOKS-A-MILLION INC		B	
606198LG2	80	2,880.00	CORPBOND	110,750	107,150	3,600	CBOND	MISSOURI PACIFIC RR GENL MTG	INCM SER B -REG	NA	Baa2
652903105	0.15	2,866.80	EQUITY	102,912	83,800	19,112	COMMON	NEXMED INC		C	
82655M107	1.93	2,858.33	EQUITY	590,502	589,021	1,481	ADR	***SIFY TECHNOLOGIES LIMITED	SPONSORED ADR		
450737101	39.563	2,808.97	EQUITY	6,443	6,372	71	ADR	***IBERDROLA S A	SPONSORED ADR REPSTG 1 ORD SHS		
21869X103	9.5	2,802.50	EQUITY	295		295	COMMON	***COREL CORP	NEW	NR	
52521EEH9	93.36	2,800.80	CORPBOND	3,000		3,000	CORPCD	LB BANK DEC 06 ELCD ON A	BASKET OF INDICES (NKY, SX5E,	D	B3
961534104	7	2,800.00	EQUITY	1,550	1,150	400	COMMON	WESTSTAR FINL SVCS CORP			
16937R104	16.58	2,785.44	EQUITY	668	500	168	ADR	***CHINA EASTERN AIRLINES CORP	LTD-SPONSORED ADR REPSTG 100		
55189203	19.15	2,776.75	EQUITY	251,970	251,825	145	PREFERED	BAC CAPITAL TRUST X	6.25% CUM PFD DUE 03/29/2055	A	Aa3
94985V202	22.75	2,775.50	EQUITY	146,545	146,423	122	PREFERED	WELLS FARGO CAP XII	7.8750% ENHANCED TR PFD SECS	AA-e	Aa2

50047H201	5.67	2,772.63	EQUITY	14,240	13,751	489	COMMON	KONA GRILL INC			NR	
629294109	3.83	2,749.94	EQUITY	723	5	718	COMMON	NMT MEDICAL INC			C	
7.59E+113	54.836	2,741.80	EQUITY	51	1	50	COMMON	***RELIANCE INFRASTRUCTURE LTD	GDR 144A			
641074505	0.05	2,734.45	EQUITY	54,709	20	54,689	COMMON	NESTOR INC	NEW		NR	
92769L119	0.07	2,732.66	EQUITY	39,073	35	39,038	WARRANT	WTS VIRGIN MEDIA INC	SERIES A PED EXP			
743868101	6.97	2,732.24	EQUITY	392		392	COMMON	PROVIDENT FINANCIAL HOLDINGS	INC		B	
36186CAD5	3100	2,728.00	UNITS	255	167	88	UNITMUNI	GMAC LLC 0.000% 20121201			B-	B3
52521EGF1	90.18	2,705.40	CORPBOND	3,000		3,000	CORPCD	LEHMAN BROTHERS BANK	C/D FDIC ELCD ON NKY,SX5E,SMI		D	B3
666135108	0.36	2,694.96	EQUITY	11,638	4,152	7,486	COMMON	NORTHFIELD LABORATORIES INC			NR	
705536100	1.81	2,693.28	EQUITY	1,488		1,488	COMMON	PEERLESS SYSTEMS CORP			C	
02744RAM9	74	2,690.64	CORPBOND	3,637	1	3,636	CBOND	AMERICAN MEDIA OPERATIONS INC	GTD SR SUB NT 144A		CCC-	Caa3
656912102	2.98	2,682.00	EQUITY	5,500	4,600	900	COMMON	***NORTH AMERICAN PALLADIUM	LTD		C	
29266S106	2.59	2,680.65	EQUITY	6,035	5,000	1,035	COMMON	ENDOLOGIX INC			C	
852061AD2	89	2,670.00	CORPBOND	3,000		3,000	CBOND	SPRINT NEXTEL CORP	R/MD 6.00 12/01/2016		BB	BAA3
23325P104	10.15	2,669.45	EQUITY	37,907	37,644	263	COMMON	DNP SELECT INCOME FD INC	COM			
90333EAC2	66.25	2,650.00	CORPBOND	3,373,000	3,369,000	4,000	CBOND CNV	USEC INC	SR NT CONV		CCC	
464286780	47.81	2,629.55	EQUITY	19,844	19,789	55	ETF	ISHARES INC	MSCI SOUTH AFRICA INDEX FD			
00687A107	26.56	2,629.44	EQUITY	1,451	1,352	99	ADR	***ADIDAS AG	SPONSORED ADR			
706451AB7	109.325	2,623.80	CORPBOND	4,300	1,900	2,400	CBOND	PEMEX PROJ FDG MASTER TR-CPBND			BBB+	BAA1
52523J255	9.3	2,604.00	EQUITY	280		280	WARRANT	WTS LEHMAN BROS HOLDINGS INC	SPX PRINC PROT ABS RET NT			
313586786	0.65	2,600.00	EQUITY	5,000	1,000	4,000	PREFERRED	FEDERAL NATL MTG ASSN	NON CUM PFD SER P		C	
G3704F102	1.299	2,598.00	EQUITY	2,000		2,000	COMMON	FUWEI FILMS HOLDINGS CO LTD			NR	
854305208	9.51	2,558.19	EQUITY	9,394	9,125	269	COMMON	STANLEY FURNITURE CO INC NEW			B	
46113M108	11.01	2,554.32	EQUITY	1,116,363	1,116,131	232	COMMON	INTERVAL LEISURE GROUP INC			NR	
Y62267102	8.49	2,547.00	EQUITY	1,028,500	1,028,200	300	MLP	***NAVIOS MARITIME PARTNERS	L P UNIT LTD PARTNERSHIP INT		NR	
204412100	17.2	2,545.60	EQUITY	26,185	26,037	148	ADR	***COMPANHIA VALE DO RIO DOCE	SPONSORED ADR REPSTG 250 PFD			
30218UAB4	63.5	2,540.00	CORPBOND	3,257,000	3,253,000	4,000	CBOND CNV	EXPRESSJET HOLDINGS INC	CONV GTD NOTE		NA	NA
67062M105	9.13	2,529.01	EQUITY	6,391	6,114	277	COMMON	NUVEEN NEW YORK MUNICIPAL	VALUE FUND INC			
739299105	3.68	2,513.44	EQUITY	683		683	COMMON	POWER MEDICAL INTERVENTIONS	INC		NR	
05565A202	41.597	2,495.82	EQUITY	5,880	5,820	60	ADR	***BNP PARIBAS	SPONSORED ADR REPSTG 1/2 SH			
6706K4105	10.09	2,492.23	EQUITY	15,375	15,128	247	COMMON	NUVEEN PREMIUM INCOME	MUNICIPAL FUND 4 INC			
373865104	13.16	2,474.08	EQUITY	188		188	COMMON	GERMAN AMERICAN BANCORP INC			B+	
464287325	52.32	2,459.04	EQUITY	12,790	12,743	47	ETF	ISHARES TRUST	S&P GLOBAL HEALTHCARE SECTOR			
745145DL3	104.116	2,429.02	MUNIBOND	2,333		2,333	MUNICIPL	PUERTO RICO COMWLTH CUSTODY	RCPTS SER 2009-0-CPN 5.13%		BBB-	BAA3
29759R102	5.08	2,423.16	EQUITY	5,477	5,000	477	ADR	ETELECARE GLOBAL SOLUTIONS	INC SPONSORED ADR			
75952R100	5.06	2,413.62	EQUITY	4,656	4,179	477	COMMON	RELIV INTERNATIONAL INC			B	
461204208	4.02	2,412.00	EQUITY	990	390	600	COMMON	***INVENSYS PLC	ADR NEW			
677007106	0.12	2,400.00	EQUITY	20,000		20,000	COMMON	OGLEBAY NORTON CO NEW			D	
957541105	0.7	2,398.20	EQUITY	468,229	464,803	3,426	COMMON	WESTELL TECHNOLOGIES INC-CL A			NR	
80382JAA6	0.16	2,378.40	MORTGAGE	1,486,500		1,486,500	ASSETBK	SASCO NET INTEREST MARGIN TRUS	T 7.500% 20360227 SERIES# WF1A		B	NR
37622107	0.001	2,374.55	EQUITY	2,375,050	500	2,374,550	COMMON	APOLLO RESOURCES INTERNATIONAL	INC		NR	
10198208	23.719	2,371.90	EQUITY	100		100	ADR	***AKTIEBOLAGET ELECTROLUX	SPONSORED ADR REPSTG SER B			
74460D729	24.95	2,370.25	EQUITY	8,305	8,210	95	COMMON	PUBLIC STORAGE	DEPOSITARY SH REPSTG 1/1000TH		NA	NA
68272K103	23.422	2,342.20	EQUITY	213,940	213,840	100	COMMON	***ONEX CORPORATION	SUBORDINATE VOTING SHARES		NR	
4.01E+112	14.37	2,313.57	EQUITY	1,993	1,832	161	COMMON	ARGAN INC			C	
05453N100	3.12	2,299.44	EQUITY	33,031	32,294	737	COMMON	AWARE INC-MASS			C	
745145DM1	97.638	2,277.89	MUNIBOND	2,333		2,333	MUNICIPL	PUERTO RICO COMWLTH CUSTODY	RCPTS SER 2009-0-CPN 5.13%		BBB-	BAA3
31001100	42.11	2,273.94	EQUITY	54		54	COMMON	AMES NATIONAL CORP	COM		NR	
1986108	23.384	2,268.24	EQUITY	331,142	331,045	97	COMMON	***ARC ENERGY TRUST	TRUST UNITS			
502175508	55	2,255.00	EQUITY	41		41	PREFERRED	LTC PROPERTIES INC	PFD CONV SER E		NA	NA
52517PC66	25	2,250.00	CORPBOND	1,589,000	1,580,000	9,000	MEDNOTE	LEHMAN BROTHERS HOLDINGS INC			D	B3
9119108	22.621	2,216.85	EQUITY	98		98	ADR	***AIR FRANCE-KLM	SPONSORED ADR			
53484705	25.14	2,187.18	EQUITY	2,487	2,400	87	COMMON	AVALONBAY COMMUNITIES INC	8.7% SER H CUMULATIVE		BBB-	
98420A103	0.27	2,187.00	EQUITY	23,450	15,350	8,100	COMMON	XETHANOL CORPORATION			NR	
92977V206	9.4	2,171.40	EQUITY	17,006	16,775	231	PREFERRED	WACHOVIA PREFERRED FUNDING	CORP 7.25% NON CUM EXCHANGABLE		A-	A3
47559A103	10.8	2,160.00	EQUITY	290	90	200	COMMON	JEFFERSONVILLE BANCORP-N.Y.			A	
904764AG2	107.825	2,156.50	CORPBOND	1,325,000	1,323,000	2,000	CBOND	UNILEVER CAPITAL CORP	CORP BOND		A+	A1
25154K809	42.92	2,146.00	EQUITY	55,132	55,082	50	ETFFOR	DEUTSCHE BK AG LONDON	POWERSHARES DB CRUDE OIL			
45253H101	5.07	2,134.47	EQUITY	115,059	114,638	421	COMMON	IMMUNOGEN INC			C	
22942F101	0.89	2,104.85	EQUITY	3,011,391	3,009,026	2,365	COMMON	***CRYSTALLEX INTERNATIONAL	CORP		C	
464287572	61.7	2,097.80	EQUITY	31,381	31,347	34	ETF	ISHARES TRUST	S&P GLOBAL 100 INDEX FUND			
530555200	29.95	2,096.50	EQUITY	90	20	70	COMMON	LIBERTY GLOBAL INC	CLASS B		NR	
5252M0BK2	52.33	2,093.20	CORPBOND	4,000		4,000	MEDNOTE	LEHMAN BROS HLDGS INC	MEDIUM TERM NTS		D	B3
619718109	4.17	2,080.83	EQUITY	1,839	1,340	499	COMMON	MOSYS INC			NR	

87307X104	0.1	2,076.00	EQUITY	20,760		20,760	COMMON	TVMAX HOLDINGS INC				
92857WAM2	103.289	2,065.78	CORPBOND	41,000	39,000	2,000	CBOND	VODAFONE GROUP PLC 5.500% 2011	615	A-	BAA1	
582266805	0.03	2,059.35	EQUITY	68,645		68,645	PREFCONV	MCLEODUSA INC	PFD CONV SER A NEW			
280597105	3.5	2,051.00	EQUITY	636	50	586	COMMON	EDIETS COM INC	CL A	NR		
888314101	0.25	2,043.25	EQUITY	9,173	1,000	8,173	COMMON	TITAN PHARMACEUTICALS INC-DEL		C		
65080T102	5.5	2,040.50	EQUITY	5,394	5,023	371	COMMON	NEWBRIDGE BANCORP		B+		
06738C786	58.08	2,032.80	EQUITY	7,855	7,820	35	ETFFOR	***BARCLAYS BK PLC	IPATH EXH TRADED NTS LKD TO			
524038106	0.04	2,000.00	EQUITY	50,000		50,000	COMMON	LEE PHARMACEUTICALS INC		C		
571748AP7	98.838	1,976.76	CORPBOND	2,000		2,000	CBOND	MARSH & MCLENNAN COS INC	SR NOTES	BBB-	BAA2	
922042858	34	1,972.00	EQUITY	278,526	278,468	58	ETFFOR	VANGUARD INTERNATIONAL EQUITY	INDEX FUNDS VANGUARD EMERGING			
30215C101	7.186	1,968.96	EQUITY	677	403	274	ADR	***EXPERIAN PLC	SPONSORED ADR			
52523J453	0.2	1,965.00	EQUITY	21,445	11,620	9,825	PREFCONV	LEHMAN BROS HLDGS INC	7.25% NON CUMULATIVE PERP CONV	D	Ca	
826917106	3.84	1,954.56	EQUITY	63,709	63,200	509	COMMON	SIGA TECHNOLOGIES INC		C		
879403707	25	1,925.00	EQUITY	577	500	77	ADR	***TELEFONOS DE MEXICO S A B	DE CV SER A SPONS ADR			
80281R805	18.65	1,920.95	EQUITY	281,988	281,885	103	PREFERRED	***SANTANDER FINANCE PREFERRED	S A UNIPERSONAL 6.50% NON	A+	AA3	
690310107	0.75	1,893.75	EQUITY	92,684	90,159	2,525	COMMON	OVERLAND STORAGE INC		C		
03252Q408	2.5	1,892.50	EQUITY	1,481	724	757	COMMON	ANADYS PHARMACEUTICALS INC		NR		
911805109	2.09	1,876.82	EQUITY	3,112	2,214	898	COMMON	U S ENERGY CORP-WYEO		B-		
139209100	9.57	1,875.72	EQUITY	196		196	COMMON	CAPE BANCORP INC		NR		
36240B307	20.27	1,864.84	EQUITY	92		92	COMMON	GABELLI CONV & INC FUND	6.00% PFD SERIES B PERPETUAL	NA	Aaa	
04301Q100	0.81	1,858.95	EQUITY	15,447	13,152	2,295	COMMON	ARTES MEDICAL INC		NR		
39167B102	9.34	1,858.66	EQUITY	72,762	72,563	199	COMMON	GREATER CHINA FUND INC				
73936T771	18.52	1,852.00	EQUITY	100		100	ETF	POWERSHARES EXCHANGE-TRADED	FUND TRUST II FTSE RAFI DEV			
504905100	1.06	1,850.76	EQUITY	1,746		1,746	COMMON	***LABOPHARM INC		NR		
69913A108	0.159	1,828.50	EQUITY	11,500		11,500	COMMON	***PARAGON MINERALS CORP				
52517P7B1	91.15	1,823.00	CORPBOND	2,000		2,000	CBOND	LEHMAN BROS HOLDINGS INC	PRINC PROT NT ON BSKT OF	D	B3	
883375107	3.04	1,805.76	EQUITY	966	372	594	COMMON	THERAGENICS CORP		C		
1031103	20	1,800.00	EQUITY	174,718	174,628	90	COMMON	AEP INDUSTRIES INC		C		
473155AL3	18	1,800.00	MUNIBOND	10,000		10,000	MUNICIPL	JEFFERSON CO MO IDA 1ST MTG RV	DE DOTO ESTATES INC	NR		
410252100	2	1,796.00	EQUITY	2,898	2,000	898	COMMON	HANDLEMAN CO		C		
897051108	0.24	1,779.36	EQUITY	37,414	30,000	7,414	COMMON	TRONOX INC	CL A	NR		
870195104	13.32	1,771.56	EQUITY	133		133	COMMON	***SWEDBANK AB	SPONSORED ADR			
218352102	1.47	1,739.01	EQUITY	126,183	125,000	1,183	COMMON	CORCEPT THERAPEUTICS INC				
46048V108	0.2	1,731.60	EQUITY	8,721	63	8,658	COMMON	INTERNATIONAL TEXTILE GROUP	INC	NR		
610747J81	86.542	1,730.84	MUNIBOND	2,000		2,000	MUNICIPL	MONROE CNTY NY C/A ZERO CPN	ESCROW TO MATURITY	AA	AA3	
18449C302	6.85	1,712.50	EQUITY	250		250	COMMON	CLEAN DIESEL TECHNOLOGIES INC	NEW	NR		
09066V103	3.61	1,682.26	EQUITY	466		466	COMMON	BIOSPHERE MEDICAL INC		C		
69336T106	38	1,672.00	EQUITY	44		44	COMMON	PHI INC		B-		
67072M301	0.39	1,662.96	EQUITY	89,114	84,850	4,264	COMMON	NUVELO INC	COM NEW	C		
200380103	0.01	1,652.27	EQUITY	165,227		165,227	COMMON	COMFED BANCORP INC				
285062204	0.005	1,640.14	EQUITY	328,029		328,029	COMMON	ELECTRO BRAIN INTL CORP NEW				
50063B104	8.28	1,639.44	EQUITY	23,868	23,670	198	COMMON	KOREA EQUITY FUND INC				
277196101	15.74	1,636.96	EQUITY	104		104	COMMON	EASTERN VIRGINIA BANKSHARES	INC	A-		
25820R105	23.04	1,635.84	EQUITY	8,771	8,700	71	MLP	DORCHESTER MINERALS L P		NR		
683818207	7.45	1,624.10	EQUITY	218		218	COMMON	OPTELECOM NKF INC	FORMERLY OPTELECOM INC NEW	B		
25153U204	16.9	1,605.50	EQUITY	33,045	32,950	95	PREFERRED	DEUTSCHE BK CAP FDG TR VIII	6.375% TR PFD SECS	A	Aa3	
871655106	1.91	1,602.49	EQUITY	16,109	15,270	839	COMMON	SYPRIS SOLUTIONS INC		B-		
634865109	18.61	1,581.85	EQUITY	85		85	COMMON	NATIONAL BANKSHARES INC-VA		A+		
55188205	19.9	1,572.10	EQUITY	97,714	97,635	79	PREFERRED	BAC CAPITAL TRUST II	GTD CAP SECS 7%	A-		
211919105	1.1	1,567.50	EQUITY	7,371	5,946	1,425	COMMON	CONVERA CORP	CL A	C		
09063H206	19.19	1,535.20	EQUITY	80		80	PREFERRED	BIOMED REALTY TRUST INC	CUM RED PFD 7.735% SER A			
25153Q658	7.66	1,532.00	EQUITY	200		200	ETFFOR	DEUTSCHE BK AG LONDON	LKD TO DOW JONES HIGH YIELD			
62845B104	9.979	1,506.82	EQUITY	952	801	151	COMMON	MUTUALFIRST FINL INC		NR		
8.90E+107	3.01	1,483.93	EQUITY	493		493	ADR	TONGJITANG CHINESE MEDICINE	CO SPONSORED ADR			
714157104	2.34	1,478.88	EQUITY	10,632	10,000	632	COMMON	PERMA-FIX ENVIRONMENTAL	SERVICES INC	B-		
73935X401	20.78	1,475.38	EQUITY	63,856	63,785	71	ETF	POWERSHARES EXCHANGE-TRADED	FUND TRUST GOLDEN DRAGON			
8272106	4.51	1,470.26	EQUITY	5,326	5,000	326	COMMON	AFFIRMATIVE INSURANCE HOLDINGS	INC	NR		
464286624	34.98	1,469.16	EQUITY	42		42	ETF	ISHARES INC	MSCI THAILAND INDEX FD			
26745T101	0.15	1,465.95	EQUITY	140,077	130,304	9,773	COMMON	DYADIC INTERNATIONAL INC		NR		
45031X204	1.41	1,464.99	EQUITY	1,039		1,039	COMMON	ISTA PHARMACEUTICALS INC		NR		
5252M0GV3	86.067	1,463.13	CORPBOND	2,300,000	2,298,300	1,700	CBOND CNV	LEH BROS HOLDINGS	XLF 3Y ARN W/CONT PRTXN	D	B3	
665531109	7.61	1,445.90	EQUITY	13,098	12,908	190	COMMON	NORTHERN OIL & GAS INC		NR		
45951A101	0.007	1,438.85	EQUITY	231,629	26,079	205,550	COMMON	INTERNATIONAL FIGHT LEAGUE INC		C		
52517P6Z9	68.81	1,376.20	CORPBOND	2,000		2,000	CBOND CNV	LEHMAN BROS HOLDINGS INC	PRINC PROTEC ENH PART NTS	D	B3	

200334100	9.8	1,372.00	EQUITY	13,757	13,617	140	COMMON	COMDISCO HOLDING COMPANY INC			
290151307	5.18	1,362.34	EQUITY	263		263	COMMON	ELOYALTY CORP	NEW	C	
87866109	1.11	1,359.75	EQUITY	9,484	8,259	1,225	COMMON	BEVERLY HILLS BANCORP INC		B-	
37229P507	0.025	1,354.95	EQUITY	124,198	70,000	54,198	COMMON	GENITOPE CORPORATION		NR	
74347R776	58.8	1,352.40	EQUITY	53	30	23	ETF	PROSHARES TRUST	ULTRA BASIC MATERIALS PROSHARE		
66304M105	5.74	1,343.16	EQUITY	31,280	31,046	234	COMMON	NORTH VALLEY BANCORP-CALIF		A-	
276534104	13.83	1,341.51	EQUITY	75,865	75,768	97	COMMON	EASTERN INSURANCE HOLDINGS INC		NR	
878546209	58.151	1,337.47	EQUITY	178,823	178,800	23	ADR	***TECHNIP	SPONSORED ADR		
40712101	18.57	1,337.04	EQUITY	72		72	COMMON	ARK RESTAURANTS CORP		B	
878895101	24.29	1,335.95	EQUITY	55		55	COMMON	TECUMSEH PRODUCTS CO-CL B		C	
829214105	1.57	1,323.51	EQUITY	2,443	1,600	843	COMMON	SIMULATIONS PLUS INC		B-	
871630109	1.29	1,313.22	EQUITY	12,773	11,755	1,018	COMMON	SYNTROLEUM CORP	(OKLAHOMA)	C	
87970T208	2.32	1,294.56	EQUITY	207,582	207,024	558	COMMON	TELULAR CORP-NEW		C	
902636109	1.74	1,285.86	EQUITY	82,899	82,160	739	COMMON	UCN INC		NR	
913287108	0.2	1,280.00	EQUITY	6,400		6,400	COMMON	UNITRONIX CORP		NR	
17162W206	21.65	1,277.35	EQUITY	508	449	59	ADR	***CIBA SPECIALTY CHEMICALS	HOLDING INC-SPONSORED ADR		
97653L208	53.142	1,275.40	EQUITY	2,224	2,200	24	ETF	WIRELESS HOLDRS TR	DEP RCPT		
32158107	6.5	1,274.00	EQUITY	196		196	REIT	AMREIT	CL A	NR	
49446R869	18.2	1,274.00	EQUITY	31,570	31,500	70	PREFERRED	KIMCO REALTY CORP 6.65% SER F	DEPOSITARY SHS REPRES 1/10TH	BBB	Baa2
53404M201	20	1,260.00	EQUITY	863	800	63	PREFERRED	LINCOLN NATL CAP VIL VI	TR PFD SECS SER F %	A-	Baa1
889039103	13.54	1,259.22	EQUITY	93		93	COMMON	TODD SHIPYARDS CORP		B-	
349862300	2.16	1,250.64	EQUITY	579		579	COMMON	FORWARD INDUSTRIES INC-N.Y.	NEW	B-	
917286106	17.86	1,250.20	EQUITY	9,003	8,933	70	REIT	URSTADT BIDDLE PROPERTIES INC		B+	
727664104	0.125	1,250.00	EQUITY	10,000		10,000	COMMON	PLATINUM RESEARCH	ORGANIZATION INC		
47030M106	19.03	1,236.95	EQUITY	565	500	65	ADR	***JAMES HARDIE INDS N V	SPONSORED ADR		
336919105	17.41	1,218.70	EQUITY	70		70	ETF	FIRST TRUST ETF	VALUE LINE EQUITY ALLOCATION		
872382106	15.14	1,211.20	EQUITY	3,103	3,023	80	RTRUST	TEL OFFSHORE TRUST-UBI		NR	
774678403	9.29	1,207.70	EQUITY	1,754	1,624	130	COMMON	ROCKY MOUNTAIN CHOCOLATE	FACTORY INC NEW	B	
534187802	18	1,206.00	EQUITY	1,067	1,000	67	PREFERRED	LINCOLN NATIONAL CORP	6.75% CAP SECS	A-	Baa2
94979P203	17.97	1,203.99	EQUITY	16,712	16,645	67	PREFERRED	WELLS FARGO CAP TRUST IX	5.625% TRUST PFD SECS	A	
33761G104	10.06	1,197.14	EQUITY	1,495	1,376	119	COMMON	FIRSTBANK CORP-MICH		NR	
780097796	13.45	1,197.05	EQUITY	151,360	151,271	89	PREFERRED	***ROYAL BK SCOTLAND GROUP PLC	6.40%-SPONSORED ADR SER M	A	A1
644670101	0.01	1,174.38	EQUITY	117,438		117,438	COMMON	NEW HAMPSHIRE SAVINGS BANK	CORP		
800422107	8.27	1,174.34	EQUITY	142		142	COMMON	JOHN B SANFILIPPO & SON INC		C	
M2196W105	0.68	1,156.68	EQUITY	5,025	3,324	1,701	COMMON	***CELL KINETICS LTD			
693434102	7.95	1,144.80	EQUITY	3,144	3,000	144	REIT	PMC COMMERCIAL TRUST-SBI		B	
462684101	3.94	1,142.60	EQUITY	390	100	290	COMMON	IRIDEX CORP		C	
68221100	9.7	1,134.90	EQUITY	217	100	117	COMMON	BARNWELL INDUSTRIES INC		B	
052430AD7	102.976	1,132.73	MUNIBOND	125,000	123,900	1,100	MUNICIPAL	AUSTIN TEX INDPT SCH DIST GO R	EF BDS 2006 A	AA+	AA1
441812GA6	102.649	1,129.13	CORPBOND	1,325,000	1,323,900	1,100	CBOND	HOUSEHOLD FINANCE CORP	NTS	AA-	Aa3
903307205	18.56	1,113.60	EQUITY	28,082	28,022	60	PREFERRED	USB CAPITAL VIII	6.35% TRUST PFD SER 1 DUE	A+	Aa3
701492100	19.11	1,108.38	EQUITY	58		58	COMMON	PARKVALE FINANCIAL CORP		A-	
729136AM3	95	1,076.35	CORPBOND	1,135	2	1,133	CBOND	PLIANT CORP	IN DEFAULT	B-	WR
50215P100	12.35	1,074.45	EQUITY	57,687	57,600	87	COMMON	LSB CORPORATION		B-	
370442741	14.135	1,060.12	EQUITY	775	700	75	PREFCONV	GENERAL MOTORS CORP	CONV SR DEB CL A		
150870202	42.26	1,056.50	EQUITY	625	600	25	PREFCONV	CELANESE CORP DEL	4.25% PERP CONV PFD		NR
19248J100	10.39	1,049.39	EQUITY	1,073	972	101	COMMON	COHEN & STEERS WORLDWIDE RLTY	INCOME FD INC		
671028108	10.43	1,043.00	EQUITY	136,569	136,469	100	MLP	OSG AMERICA L P	COM UNIT REPSTG LTD PRTNER INT	NR	
863573JL6	103.903	1,039.03	MORTGAGE	1,000		1,000	ASSETBK	SMART 92-5 5-G CMO SERIES 005	STRUCTURED MTGE ASSET RESID	AAA	BAA3
316780204	14.63	1,038.73	EQUITY	1,500	1,429	71	PREFERRED	FIFTH THIRD CAP TR VII	GTD 8.875% TR PFD SECS	A-	A2
36642106	0.66	1,025.64	EQUITY	5,654	4,100	1,554	COMMON	ANTARES PHARMA INC		NR	
44106M508	12.749	1,019.92	EQUITY	780	700	80	PREFERRED	HOSPITALITY PPTYS TR	PFD SER C 7.00%	BB+	Baa3
G73537410	0.029	1,011.02	EQUITY	73,963	39,100	34,863	COMMON	***SCOTTISH RE GROUP LIMITED		NR	
472310101	0.15	1,008.30	EQUITY	9,667	2,945	6,722	COMMON	***JED OIL INC		NR	
500117106	1	1,000.00	EQUITY	1,000		1,000	COMMON	KODIAK ENERGY INC			
87975P102	1	1,000.00	EQUITY	1,000		1,000	COMMON	TEMPE TRANSIT AUTHORITY INC			
641876107	1.11	992.34	EQUITY	9,543	8,649	894	COMMON	NEW AMERICA HIGH INCOME FUND	INC		
708430103	29.86	985.38	EQUITY	33		33	COMMON	PENNS WOODS BANCORP INC		NR	
390748200	27	972	EQUITY	36		36	COMMON	GREAT LAKES RECREATION CO-NEW		C	
397624206	55.73	947.41	EQUITY	17		17	COMMON	GREIF INC	CL B FORMERLY GREIF BROS CORP	B+	
189873102	2.12	941.28	EQUITY	1,444	1,000	444	COMMON	COACHMEN INDUSTRIES INC		C	
731822102	4.51	938.08	EQUITY	208		208	COMMON	POMEROY IT SOLUTIONS INC		C	
865646103	4.65	930	EQUITY	200		200	COMMON	SUMMER INFANT INC	COM	NR	
26884F102	10.5	924	EQUITY	88		88	COMMON	ESB FINANCIAL CORP		A-	

M29925100	1.436	920.47	EQUITY	53,530	52,889	641	COMMON	***ECTEL LTD		NR	
52517P3S8	91.06	910.6	CORPBOND	1,000		1,000	MEDNOTE	LEHMAN BROS HLDGS INC MTN BE P	RIN PROT LKD 09	D	B3
80862K104	1.17	910.26	EQUITY	22,678	21,900	778	COMMON	SCICLONE PHARMACEUTICALS INC		C	
74460D273	20.2	909	EQUITY	2,045	2,000	45	PREFERRED	PUBLIC STORAGE	7.25% DEP SHS RPR 1/1000TH	BBB	Baa2
44973Q103	0.83	906.36	EQUITY	219,002	217,910	1,092	COMMON	I-MANY INC		NR	
69331W104	1.32	901.56	EQUITY	60,683	60,000	683	COMMON	PFF BANCORP INC		A	
74727A104	14	896	EQUITY	64		64	COMMON	QCR HOLDINGS INC		B	
52517P5M9	88.98	889.8	CORPBOND	1,000		1,000	MEDNOTE	LEHMAN BROS HLDGS INC	MEDIUM TERM NOTE	D	B3
33761X107	4.46	887.54	EQUITY	589	390	199	COMMON	FIRSTCITY FINANCIAL CORP		B-	
398433AC6	86.5	865	CORPBOND	1,099,000	1,098,000	1,000	CBONDCNV	GRIFFON CORP	CONV CONTINGENT SUB NT 2ND SER	NA	NA
319459202	9.2	846.4	EQUITY	92		92	COMMON	FIRST CITIZENS BANC CORP		NR	
42722X106	14.01	840.6	EQUITY	60		60	COMMON	HERITAGE FINANCIAL CORP-WASH		A-	
63540T200	9.3	837	EQUITY	3,890	3,800	90	PREFERRED	NATIONAL CITY CAP TR II	6.625% GTD TR PFD SECS DUE	BBB+	
926555103	8.3	830	EQUITY	100		100	COMMON	VIDEO DISPLAY CORP		B-	
592142103	1.93	818.32	EQUITY	319,924	319,500	424	COMMON	METROPOLITAN HEALTH NETWORKS	INC	B-	
92531L108	3.63	816.75	EQUITY	57,725	57,500	225	COMMON	VERSO PAPER CORP		NR	
19205103	21.48	816.24	EQUITY	38		38	COMMON	ALLIANCE FINANCIAL CORP		B+	
46564T107	2	816	EQUITY	148,268	147,860	408	COMMON	ITERIS INC		B-	
66800103	1.777	813.86	EQUITY	372,233	371,775	458	COMMON	***BANRO CORP		NR	
26817Q506	8.09	809	EQUITY	4,387	4,287	100	REIT	DYNEX CAP INC	COM NEW	B-	
976826305	80.87	808.7	EQUITY	10		10	PREFERRED	WISCONSIN POWER & LIGHT CO	4.50% PFD	BBB	Baa1
367299104	1.365	808.08	EQUITY	2,387,275	2,386,683	592	COMMON	***GASTAR EXPLORATION LTD		NR	
69367F306	0.7	805	EQUITY	1,180	30	1,150	PREFERRED	PTV INC	10% PFD	NA	NA
339382103	11.01	792.72	EQUITY	72		72	COMMON	FLEXSTEEL INDUSTRIES INC		B	
40424G108	11.57	786.76	EQUITY	4,068	4,000	68	COMMON	HMN FINANCIAL INC		B+	
4337101	5.24	775.52	EQUITY	148		148	COMMON	ACCESS NATIONAL CORPORATION		NR	
36186C301	10.58	772.34	EQUITY	20,900	20,827	73	COMMON	GMAC LLC	7.35% NOTES DUE 08/08/2032		
808760102	3.6	770.4	EQUITY	10,590	10,376	214	COMMON	SCIENTIFIC LEARNING CORP		B-	
64754V105	3.85	770	EQUITY	6,791	6,591	200	COMMON	NEW MOTION INC		NR	
55187207	19.7	768.3	EQUITY	50,791	50,752	39	PREFERRED	BAC CAPITAL TRUST I	7.00% TR PFD SECS DUE 12/15/31	A-	
74730W507	8.35	768.2	EQUITY	98	6	92	COMMON	QUADRAMED CORPORATION		C	
9.06E+109	0.005	765.39	EQUITY	153,371	292	153,079	COMMON	BIOMEDICAL WASTE SYSTEMS INC			
748203106	0.062	761.79	EQUITY	105,091	92,804	12,287	COMMON	***QUEBECOR WORLD INC	SUBORDINATE VOTING SHARES	D	
4848107	3.8	760	EQUITY	225	25	200	COMMON	ACORN ENERGY INC		C	
23254L108	1.21	755.04	EQUITY	25,624	25,000	624	COMMON	CYCLACEL PHARMACEUTICALS INC		NR	
78137106	2	746	EQUITY	2,373	2,000	373	COMMON	BELL MICROPRODUCTS INC		B-	
903305209	18.59	743.6	EQUITY	67,037	66,997	40	PREFERRED	USB CAPITAL XII	6.3% TRUST PFD SECURITIES	A+	Aa3
435902101	1.3	742.3	EQUITY	53,349	52,778	571	COMMON	HOLLIS-EDEN PHARMACEUTICALS	INC	C	
M6786D104	9.01	738.82	EQUITY	2,895	2,813	82	COMMON	***MAGAL SECURITY SYSTEMS LTD	ORD	NR	
36241U106	3.64	728	EQUITY	200		200	COMMON	GSI TECHNOLOGY		NR	
29270J100	7.15	715	EQUITY	1,100	1,000	100	COMMON	ENERGY RECOVERY INC		NR	
963801105	4.63	713.02	EQUITY	3,754	3,600	154	COMMON	WHITE ELECTRIC DESIGNS CORP		B-	
11130P104	11.88	712.8	EQUITY	860	800	60	ETF	BROADBAND HOLDRS TR	DEPOSITARY RCPT	NR	
680194107	19.6	705.6	EQUITY	36		36	COMMON	OLD POINT FINANCIAL CORP		A-	
25406P200	13.3	704.9	EQUITY	61,553	61,500	53	PREFERRED	DILLARDS CAPITAL TRUST I	7.50% TR PFD SEC DUE 8/1/38	B-	B3
37940G109	1.35	703.35	EQUITY	10,521	10,000	521	COMMON	GLOBALSCAPE INC		NR	
69811Q106	0.3	703.2	EQUITY	475,342	472,998	2,344	COMMON	PANACOS PHARMACEUTICALS INC		C	
824543102	8.25	701.25	EQUITY	85		85	COMMON	SHILOH INDUSTRIES INC		B-	
74460D232	17.52	700.8	EQUITY	173	133	40	PREFERRED	PUBLIC STORAGE	DEPOSITARY SH REPSTG 1/1000TH	BBB	Baa1
G0450A147	18.9	699.3	EQUITY	2,037	2,000	37	PREFERRED	ARCH CAPITAL GROUP LTD	8% NON CUM PFD SER A	BBB-	
172922106	23.99	695.71	EQUITY	29		29	COMMON	CITIZENS & NORTHERN CORP		NR	
19248G106	13.9	695	EQUITY	2,490	2,440	50	COMMON	COHEN & STEERS DIVIDEND MAJORS	FUND INC		
87160G107	2.079	694.38	EQUITY	434	100	334	COMMON	SYNERGETICS USA INC		NR	
760911107	4.43	691.08	EQUITY	41,713	41,557	156	COMMON	RESEARCH FRONTIERS INC		C	
148881105	4.77	686.88	EQUITY	1,144	1,000	144	COMMON	CATALYST SEMICONDUCTOR INC		B-	
359081106	0.007	680.4	EQUITY	98,201	1,000	97,201	COMMON	FRONTIER INSURANCE GROUP INC		D	
677415408	97.125	679.87	EQUITY	7		7	PREFERRED	OHIO POWER CO 4.50% PFD		BBB+	
690212105	6.05	677.6	EQUITY	152,512	152,400	112	COMMON	OVERHILL FARMS INC		NR	
617460209	10	670	EQUITY	76,829	76,762	67	PREFERRED	***MORGAN STANLEY CAP TR III	6.25% CAP SECS DUE 03/01/2033	A-	A2
M5364E104	3.299	659.8	EQUITY	6,400	6,200	200	COMMON	***INCREDIMAIL LTD		NR	
14067E308	12.84	654.84	EQUITY	17,759	17,708	51	PREFCONV	CAPSTEAD MORTGAGE CORP-\$1.26	CUM CONV PFD SER B		
212172100	2.24	654.08	EQUITY	43,292	43,000	292	COMMON	CONTINUACARE CORPORATION		B-	
415864107	41.92	628.8	EQUITY	1,136,292	1,136,277	15	COMMON	HARSCO CORP		A	
521840PJ1	48.05	624.65	MUNIBOND	60,000	58,700	1,300	MUNICIPL	LEANDER TEX INDPT SCH DIST G/O	RFDG PSF GTD ZERO CPN C/A	NR	AAA



90328S500	3.62	622.64	EQUITY	9,043	8,871	172	COMMON	USA TECHNOLOGIES INC	NEW	NR	
163428105	3.1	620	EQUITY	422	222	200	COMMON	CHELSEA THERAPEUTICS	INTERNATIONAL LTD	NR	
277858106	3.29	618.52	EQUITY	20,188	20,000	188	COMMON	EASYLINK SERVICES	INTERNATIONAL CORPORATION	C	
40426W309	18	612	EQUITY	34		34	COMMON	HRPT PROPERTIES TRUST	8.75% SER B CUM REDEEMABLE PFD	BB+	Baa3
92934F104	6.74	606.6	EQUITY	90		90	ADR	***WSP HOLDINGS LIMITED	ADR		
121899CE6	100.764	604.58	CORPBOND	600		600	CBOND	BURLINGTON NRTHN RR CO CONS	MTG SER-O	BBB	A2
380966101	0.03	600	EQUITY	20,000		20,000	COMMON	***GOLDEN FORTUNE INVESTMENTS	LTD		
780910105	13.92	598.56	EQUITY	12,460	12,417	43	COMMON	ROYCE VALUE TRUST INC			
917488108	29.5	590	EQUITY	320	300	20	COMMON	UTAH MEDICAL PRODUCTS INC		B+	
05566T101	12.25	588	EQUITY	48		48	COMMON	BNC BANCORP		NR	
203900105	10.24	583.68	EQUITY	57		57	COMMON	COMMUNICATIONS SYSTEMS INC		B	
24661P104	1.51	582.86	EQUITY	250,886	250,500	386	COMMON	DELCATH SYSTEMS INC		NR	
55375VAB8	89.25	580.12	CORPBOND	650		650	CFGNCNV	M-SYSTEMS FINANCE NV CONV BOND	1 %15Mar35	NR	
86606G101	12.7	571.5	EQUITY	45		45	COMMON	SUMMIT FINANCIAL GROUP INC		NR	
320734106	22.75	568.75	EQUITY	25		25	COMMON	FIRST LONG ISLAND CORP		A	
268780103	47.355	568.26	EQUITY	29,366	29,354	12	ADR	***E ON AG	SPONSORED ADR		
296056104	3.22	560.28	EQUITY	174		174	COMMON	ESCALADE INC		B+	
Y7187Y116	7.356	551.7	EQUITY	75		75	ADR	***RANBAXY LABORATORIES LTD	GDR REG S		
38068NAB4	54.625	546.25	CORPBOND	826,000	825,000	1,000	CBONDNCNV	GOLD RESV INC	SR SUB NT CONV		
239427AE7	68.668	544.53	MUNIBOND	793		793	MUNICIPAL	DAWSON RIDGE MET DIST #1 COLO	0-CPN C/I 6.65%-REF -A- ETM	NR	AAA
911459105	16	544	EQUITY	34		34	COMMON	UNITED SECURITY BANCSHARES INC		NR	
639027101	8.3	539.5	EQUITY	65		65	COMMON	NATURES SUNSHINE PRODUCTS INC		B+	
5.53E+106	5.23	538.69	EQUITY	103		103	COMMON	MFS SPECIAL VALUE TRUST-SBI			
903300200	19.64	530.28	EQUITY	47,176	47,149	27	PREFERED	USB CAPITAL XI	6.60% TRUST PFD SECS DUE	A+	AA3
001957AV1	101.079	525.61	CORPBOND	2,412,520	2,412,000	520	CFGN	A T & T CORP	RMD 6.00 03/15/2009	A	WR
901166108	9.19	523.83	EQUITY	60,322	60,265	57	COMMON	TWEEN BRANDS INC		B+	
81811M100	5.97	519.39	EQUITY	87		87	COMMON	SEVERN BANCORP INC-ANNAPOLIS	MD	NR	
4.04E+105	0.037	518.74	EQUITY	16,588	2,568	14,020	COMMON	H QUOTIENT INC	COM		
568423107	24.5	514.5	EQUITY	1,421	1,400	21	RTRUST	MARINE PETROLEUM TRUST UBI		NR	
69340Y208	10.4	509.6	EQUITY	49		49	PREFERED	PLC CAPITAL TRUST V 6.125%	TRUST ORIG PFD SECS DUE	BBB+	
464288612	101.86	509.3	EQUITY	1,705	1,700	5	ETF	ISHARES LEHMAN INTERMEDIATE	GOVERNMENT/CREDIT BOND FUND		
50015Q100	1.6	508.8	EQUITY	46,664	46,346	318	COMMON	***KODIAK OIL & GAS CORP		NR	
04963Y102	12.111	508.66	EQUITY	42		42	COMMON	***ATRIUM INNOVATIONS INC			
872636105	0.18	504	EQUITY	2,800		2,800	COMMON	TRM CORPORATION		C	
73935X625	22.88	503.36	EQUITY	482	460	22	ETF	POWERSHARES EXCHANGE-TRADED	FUND TRUSTDYNAMIC OIL		
464286749	21.84	502.32	EQUITY	11,272	11,249	23	ETF	ISHARES INC	MSCI SWITZERLAND INDEX FD		
96924N100	2.99	502.32	EQUITY	168		168	COMMON	WILLDAN GROUP INC		NR	
139793103	9.83	501.33	EQUITY	67,071	67,020	51	COMMON	CAPITAL BK CORP		B	
603669102	0.03	501	EQUITY	17,000	300	16,700	COMMON	MINISCRIBE CORP		D	
46626V207	16.68	500.4	EQUITY	158,778	158,748	30	PREFERED	JP MORGAN CHASE XI	5.875% PFD SERIES 06/15/33	A	Aa3
862719101	8.34	500.4	EQUITY	7,980	7,920	60	COMMON	STRATEGIC GLOBAL INCOME FUND	INC		
156432106	16.466	493.98	EQUITY	108,987	108,957	30	COMMON	CENTURY BANCORP INC-CL A	NON VTG	B+	
868607102	3.8	490.2	EQUITY	129		129	COMMON	SUPREME INDUSTRIES INC-CL A		B	
316394105	5.05	489.85	EQUITY	97		97	COMMON	FIDELITY SOUTHERN CORP NEW		B+	
46059V104	2.43	486	EQUITY	200		200	ETF	INTERNET INFRASTRUCTURE	HOLDRS TR DEPOSITARY RCPT	NR	
32092306	0.2	480	EQUITY	3,265	865	2,400	COMMON	AMPEX CORPORATION	CLASS A	D	
149507105	2.22	479.52	EQUITY	216		216	COMMON	CAVALIER HOMES INC		B-	
52520W317	0.025	475	EQUITY	340,048	321,048	19,000	PREFERED	LEHMAN BROS HLDGS INC	DEP SH REPSTG 1/100TH 7.95%	D	Ca
559091301	1.15	469.2	EQUITY	163,721	163,313	408	COMMON	MAGELLAN PETROLEUM CORP		C	
14166N209	0.008	467.26	EQUITY	58,408		58,408	COMMON	CAREADVANTAGE INC NEW			
49427F504	19	456	EQUITY	294	270	24	PREFERED	KILROY RLTY CORP	7.5% PFD SER F		
403203102	0.45	450	EQUITY	6,828	5,828	1,000	COMMON	GUNTHER INTERNATIONAL LTD		NR	
71922F102	29.95	449.25	EQUITY	3,270	3,255	15	COMMON	PHOSPHATE HLDGS INC			
017363AE2	104.25	448.27	CORPBOND	430		430	CBOND	ALLEGHENY ENERGY SUPPLY CORP		BBB-	BA1
40426W408	15.75	441	EQUITY	28		28	REIT	HRPT PROPERTIES TRUST	7.125% CUM RED PFD SER C	BB+	Baa3
550278303	0.006	432.2	EQUITY	110,234	38,200	72,034	REIT	LUMINENT MORTGAGE CAPITAL INC		NR	
55405W104	13.9	430.9	EQUITY	31		31	COMMON	MYR GROUP INC		NR	
875465403	20.5	430.5	EQUITY	2,021	2,000	21	PREFERED	TANGER FACTORY OUTLET CTRS	7.5% CUM PERP SER C PFD SHRS	BB	Ba1
52520W549	9.42	423.9	UNITS	4,500		4,500	UNITSTK	LEHMAN BROS HLDGS INC	PRIN PROTECTION NT LKD TO	A	B3
785652BV9	84.459	422.29	MUNIBOND	40,000	39,500	500	MUNICIPAL	SABINE RIVER AUTH TEX POLLUTN	CTL REV TXU ELEC COMPANY PROJ	CCC	CAA1
227478104	7	420	EQUITY	24,819	24,759	60	COMMON	A T CROSS COMPANY	CL A	B-	
2.22E+210	10.49	419.6	EQUITY	19,370	19,330	40	PREFERED	COUNTRYWIDE CAPITAL IV 6.75%	TRUST PFD SECS DUE 4/1/33	A+	Aa3
19623P101	9.65	414.95	EQUITY	43		43	COMMON	COLONY BANKCORP INC-GA		A	
65548P106	4.106	406.49	EQUITY	25,401	25,302	99	COMMON	***NORBORD INC		B-	

447773102	2.65	405.45	EQUITY	153		153	ADR	***HURRAY HOLDING CO LTD	SPONSORED ADR		
59021S638	9	405	EQUITY	40,611	40,566	45	PREFERED	MERRILL LYNCH & CO INC	DEPOSITARY SH REPSTG 1/1200TH	BBB+	
464286830	8.42	404.16	EQUITY	97,277	97,229	48	ETF	ISHARES INC	MSCI MALAYSIA FREE INDEX FD		
756764106	7.74	402.48	EQUITY	116	64	52	COMMON	RED LIONS HOTELS CORPORATION		C	
49327Q204	10.04	401.6	EQUITY	370	330	40	PREFERED	KEYCORP CAP IX	TR PFD SECS %	BBB	A3
84597202	6.632	397.92	EQUITY	60,060	60,000	60	COMMON	BERKSHIRE BANCORP INC		B-	
624581104	0.14	392.28	EQUITY	6,032	3,230	2,802	COMMON	MOVIE GALLERY INC		D	
92763R104	4.84	392.04	EQUITY	243,437	243,356	81	COMMON	VIRAGE LOGIC CORP		NR	
4329108	1.37	391.82	EQUITY	4,680	4,394	286	COMMON	ACCESS INTEGRATED TECHNOLOGIES	INC CL A	NR	
26439RAQ9	97.818	391.27	CORPBOND	25,000	24,600	400	CBOND	SPECTRA ENERGY CAPITAL LLC	MAKE WHOLE CALL	BBB	BAA1
665751103	8.66	389.7	EQUITY	45		45	COMMON	NORTHERN STATES FINANCIAL CORP	ILL	B	
780097770	11.8	389.4	EQUITY	42,233	42,200	33	PREFERED	***ROYAL BK SCOTLAND GROUP PLC	6.35% SER N ADR REP NON CUM	A	A1
774374102	4.9	387.1	EQUITY	79		79	COMMON	ROCKWELL MEDICAL TECHNOLOGIES	INC	C	
81747T104	2.29	387.01	EQUITY	15,819	15,650	169	COMMON	SERACARE LIFE SCIENCES INC		NR	
1.88E+104	7.6	380	EQUITY	117,022	116,972	50	COMMON	ALLIANCEBERNSTEIN INCOME FUND	INC		
150811107	0.06	378	EQUITY	6,300		6,300	COMMON	CEDYCO CORP-CL A		NR	
950817106	377	377	EQUITY	1,101	1,100	1	COMMON	WESCO FINANCIAL CORP		B	
716437108	0.465	372	EQUITY	2,000	1,200	800	MLP	PETRIE STORES LIQUIDATING TR			
132618109	10.29	370.44	EQUITY	36		36	COMMON	CAMCO FINANCIAL CORP		B-	
358010106	4.12	362.56	EQUITY	88		88	COMMON	FREQUENCY ELECTRONICS INC		B-	
33741H107	18.82	357.58	EQUITY	1,069	1,050	19	COMMON	FIRST UNITED CORP		A	
59001A102	27	351	EQUITY	54,245	54,232	13	COMMON	MERITAGE HOMES CORPORATION		B	
76028W107	1.18	349.28	EQUITY	296		296	COMMON	REPLIDYNE INC		NR	
74014101	2.23	347.88	EQUITY	3,156	3,000	156	COMMON	BEASLEY BROADCAST GROUP INC	CL A	B-	
879603108	56.74	340.44	EQUITY	6		6	ADR	***TELKOM SA LTD	SPONSORED ADR		
420261109	17.48	332.12	EQUITY	19		19	COMMON	HAWKINS INC		B+	
12232C108	0.165	330	EQUITY	61,800	59,800	2,000	REIT	BURNHAM PACIFIC PROPERTIES INC		C	
3.01E+109	3.35	328.3	EQUITY	98		98	ADR	***EVOTEC AG	SPONSORED ADS		
759543200	0.64	318.08	EQUITY	497		497	COMMON	REMEC INC	NEW	C	
92549X201	4.32	311.04	EQUITY	72		72	REIT	VESTIN REALTY MORTGAGE II INC		NR	
617461207	10.4	301.6	EQUITY	65,389	65,360	29	PREFERED	MORGAN STANLEY CAP TRUST VI	6.60% CAPITAL SECS DUE	A-	A2
90131B108	0.15	300	EQUITY	2,000		2,000	COMMON	21ST CENTURY FILMS CORP			
419131107	1.26	296.1	EQUITY	2,435	2,200	235	COMMON	HAUPPAGUE DIGITAL INC		B-	
32020F105	7.31	292.4	EQUITY	40		40	COMMON	FIRST FEDERAL BANCSHARES OF	ARKANSAS INC	A-	
92978U207	11	286	EQUITY	88,256	88,230	26	PREFERED	WACHOVIA CAP TR IV	6.375 PFD SER 3/01/67	A-	A2
74978T109	7.33	285.87	EQUITY	138	99	39	COMMON	RXI PHARMACEUTICALS	CORPORATION	NR	
6.94E+111	0.004	280	EQUITY	72,000	2,000	70,000	COMMON	PSC INC		D	
524908639	0.03	279	EQUITY	373,384	364,084	9,300	PREFERED	LEHMAN BROTHERS HOLDINGS	DEPOSITARY SH REP 1/100TH PFD	D	
437062102	0.078	278.92	EQUITY	3,576		3,576	COMMON	HOME CENTERS INC		D	
780915104	8.98	278.38	EQUITY	5,727	5,696	31	COMMON	ROYCE MICRO-CAP TRUST INC			
00509L703	7.5	277.5	EQUITY	753,916	753,879	37	COMMON	ACURA PHARMACEUTICALS INC	NEW	C	
373686104	0.55	272.8	EQUITY	444,676	444,180	496	COMMON	GEOVIC MINING CORP		NR	
11161T108	10.1	272.7	EQUITY	1,297	1,270	27	COMMON	BROADWIND ENERGY INC			
00448Q201	1.75	269.5	EQUITY	50,154	50,000	154	COMMON	ACHILLION PHARMACEUTICALS INC		NR	
590049102	1.3	267.8	EQUITY	1,021	815	206	COMMON	MERIX CORP		C	
249906108	3.82	267.4	EQUITY	70		70	COMMON	***DESCARTES SYSTEMS GROUP INC		C	
693654105	4.82	265.1	EQUITY	55		55	COMMON	PVF CAPITAL CORP		B-	
67010F103	4.99	264.47	EQUITY	8,763	8,710	53	ADR	***NOVOGEN LIMITED SPONSORED	ADR		
2.24E+108	3.39	257.64	EQUITY	76		76	COMMON	CRAFTMADE INTERNATIONAL INC		B+	
46205AAC7	25.75	257.5	CORPBOND	1,000		1,000	CBONDCNV	ION MEDIA NETWORKS INC	MANDATORILY CONV SR SUB NT		
727058208	2.61	255.78	EQUITY	17,350	17,252	98	COMMON	PLANETOUT INC		NR	
891707101	0.005	254.37	EQUITY	50,875		50,875	COMMON	TOWER AUTOMOTIVE INC		D	
176682102	7.88	252.16	EQUITY	32		32	COMMON	CITIZENS SOUTH BANKING	CORPORATION	NR	
25383A101	0.369	250.55	EQUITY	4,329	3,650	679	COMMON	DIGITAL ANGEL CORP	NEW	C	
344155205	0.01	249	EQUITY	24,900		24,900	COMMON	FOCAL COMMUNICATIONS CORP		D	
51828C106	17.699	247.78	EQUITY	10,900	10,886	14	COMMON	LATIN AMERICAN DISCOVERY	FUND INC		
900145103	9.85	246.25	EQUITY	100,368	100,343	25	COMMON	TURKISH INVESTMENT FUND INC			
63905A101	3.8	243.2	EQUITY	940	876	64	ADR	***NATUZZI SPA	ADR		
00950H102	0.33	241.56	EQUITY	29,271	28,539	732	COMMON	AIRSPAN NETWORKS INC		NR	
893871AF0	83.75	237.01	CORPBOND	283		283	CFGN	TRANSPORTADORA GAS DEL NORTE S	TEPPED CPN 8.000% 20121231 SER		
37250A106	1.47	233.73	EQUITY	10,059	9,900	159	COMMON	GEOPHARMA INC		NR	
336305	11.05	232.05	EQUITY	2,521	2,500	21	PREFERED	***AAG HOLDING COMPANY CO INC	7.25% PFD DUE 1/23/34	BBB	Baa2
313549115	0.56	231.28	EQUITY	676	263	413	WARRANT	WTS FEDERAL MOGUL CORP	WT PUR CL A		
253827109	1.27	228.6	EQUITY	29,778	29,598	180	COMMON	DIGIRAD CORPORATION		NR	

92823T108	2.37	227.52	EQUITY	96		96	COMMON	VIRNETX HOLDING CORPORATION		C	
897051207	0.14	224.56	EQUITY	3,248	1,644	1,604	COMMON	TRONOX INC	CLASS B COM STOCK	NR	
320744105	9.75	224.25	EQUITY	23		23	COMMON	FIRST M & F CORP		A-	
640919106	0.35	220.85	EQUITY	1,858	1,227	631	COMMON	NEOPHARM INC		C	
218916104	0.02	220	EQUITY	12,289	1,289	11,000	MLP	CORNERSTONE PROPANE PARTNERS	LP-UNITS LTD PARTNERSHIP INT	NR	
559775200	10	220	EQUITY	2,022	2,000	22	PREFERRED	MAGUIRE PROPERTIES INC	7.625 SER A CUM REDEEMABLE	NA	NA
59101M105	1.19	218.96	EQUITY	184		184	COMMON	METABASIS THERAPEUTICS INC		NR	
156492100	1.88	218.08	EQUITY	1,564	1,448	116	COMMON	CENTURY CASINOS INC		B	
303698104	2.9	217.5	EQUITY	14,775	14,700	75	CLASS	FAIRCHILD CORP-CL A		C	
M8737E108	9.75	214.5	EQUITY	818,072	818,050	22	COMMON	***TARO PHARMACEUTICAL	INDUSTRIES LTD	NR	
247918105	0.023	214.22	EQUITY	9,889	575	9,314	COMMON	DELTA FINANCIAL CORPORATION		D	
456837301	15.26	213.64	EQUITY	102,970	102,956	14	PREFERRED	***ING GROEP N V	PERPETUAL DEBT SECS 7.20%	A	A1
00167K500	1.33	211.47	EQUITY	2,159	2,000	159	COMMON	AMD INC	NEW	NR	
929248508	1.4	211.4	EQUITY	151		151	COMMON	WHX CORP			
232760PU6	105.677	211.35	MUNIBOND	400,000	399,800	200	MUNICIPL	CYPRESS-FAIRBANKS TEX INDPT	SCH DIST G/O RFDG-SCHOOLHOUSE	AAA	
52519Y209	0.035	210	EQUITY	248,113	242,113	6,000	PREFERRED	LEHMAN BRO HLD CP TR III	PFD 6.375% SER K DUE 3/15/52	BBB+	CAA2
23254N104	0.42	207.06	EQUITY	493		493	COMMON	CYCLON CAPITAL CORPORATION			
09247Q106	12.77	204.32	EQUITY	4,632	4,616	16	COMMON	BLACKROCK BROAD INVESTMENT	GRADE 2009 TERM TRUST INC		
00817R103	3.09	200.85	EQUITY	65		65	COMMON	AETRIUM INC		C	
58463F104	2.07	196.65	EQUITY	95		95	COMMON	MEDICAL STAFFING NETWORK	HOLDINGS INC	NR	
59022C178	9.8	196	EQUITY	2,020	2,000	20	PREFERRED	MERRILL LYNCH & CO INC	DEP SH REPSTG 1/1200TH PFD	BBB+	
114039100	13.99	195.86	EQUITY	14		14	COMMON	BROOKLYN FEDERAL BANCORP INC		NR	
638539882	13	195	EQUITY	66,215	66,200	15	PREFERRED	***NATIONAL WESTMINSTER BANK	PLC-SPONSORED ADR SER C-REPSTG		
55262505	47.426	189.7	EQUITY	10,342	10,338	4	ADR	***BASF SE	ADR		
298716101	2.64	184.8	EQUITY	70		70	COMMON	EUROBANCSHARES INC		NR	
685566309	0.001	184.17	EQUITY	184,174		184,174	COMMON	ORBITRON CAPITAL CORP NEW			
825865603	10.707	182.01	EQUITY	4,859	4,842	17	ADR	***SIVERSA SIDERURGICA	VENEZOLANA SA SPONS ADR REPSTG		
90881103	2.08	180.96	EQUITY	45,399	45,312	87	COMMON	***BIRKS & MAYORS INC	CLASS A VOTING SHARES	NR	
43738R109	0.003	180.6	EQUITY	143,900	83,700	60,200	REIT	HOMEBANC CORP GA		D	
936750108	10.59	180.03	EQUITY	17		17	COMMON	WARWICK VALLEY TELEPHONE CO		B+	
137225108	0.14	179.48	EQUITY	33,163	31,881	1,282	COMMON	CANARGO ENERGY CORPORATION		C	
695114504	87.45	174.9	EQUITY	12	10	2	PREFERRED	PACIFICORP-5% PFD		BBB	
36240B109	5.82	168.78	EQUITY	529	500	29	COMMON	GABELLI CONVERTIBLE AND INCOME	SECURITIES FUND INC		
876553306	4.94	167.96	EQUITY	34		34	COMMON	TASTY BAKING CO		B-	
44103406	12.75	165.75	EQUITY	13		13	PREFERRED	ASHFORD HOSPITALITY TR INC	CUMULATIVE PFD SER D		
694225202	0.45	165.6	EQUITY	516	148	368	COMMON	PACIFIC ENERGY & MINING CO NEW			
22082D205	23.59	165.13	EQUITY	1,007	1,000	7	COMMON	CORTS TR DISNEY NTS	CBTR SECS CL A 6.875% PFD	BBB+	
31331FAX9	102.713	164.34	CORPBOND	160		160	CBOND	FEDERAL EXPRESS CORP	SER-981A PASS THRU CERTS	A+	A2
29326105	10.69	160.35	EQUITY	15		15	COMMON	AMERICAN RIVER BANKSHARES	FORMERLY AMERICAN RIVER	NR	
172855108	0.08	160	EQUITY	2,000		2,000	COMMON	***CITADEL GOLD MINES LTD			
87612M306	0.6	159.6	EQUITY	1,278,537	1,278,271	266	COMMON	TARGETED GENETICS CORPORATION	NEW	C	
52523J446	5.29	158.7	UNITS	3,000		3,000	UNITCORP	LEHMAN BROS HLDGS INC	PERFORMANCE SECS LKD ASIAN		
320795107	2.14	158.36	EQUITY	1,249	1,175	74	COMMON	FIRST MARINER BANCORP		B	
984149104	0.028	157.61	EQUITY	34,634	29,005	5,629	COMMON	XYBERNAUT CORP		D	
52520W218	0.95	156.75	EQUITY	810	645	165	PREFCONV	LEHMAN BROS HLDGS INC	8.75% NON CUMM MANDATORY CONV	D	Ca
53954R105	2.61	156.6	EQUITY	24,173	24,113	60	COMMON	LOCAL.COM CORPORATION		NR	
72730302	77.961	155.92	EQUITY	23,758	23,756	2	ADR	***BAYER AKTIENGESSELLSCHAFT	ADR		
784018103	2.17	154.07	EQUITY	1,350	1,279	71	COMMON	SCM MICROSYSTEMS INC		C	
318472107	0.001	151.43	EQUITY	151,436		151,436	CLASS	FIRST AMERICAN BANK & TRUST	NORTH PALM BEACH FLA-CL A		
172529109	0.03	150	EQUITY	9,000	4,000	5,000	COMMON	CIPRICO INC		D	
36160B105	49.5	148.5	EQUITY	24,497	24,494	3	ADR	***GDF SUEZ	SPONSORED ADR		
984141101	1.9	144.4	EQUITY	76		76	COMMON	XTENT INC		NR	
45107K102	1.5	144	EQUITY	96		96	COMMON	IBIOPHARMA INC			
86863P109	0.084	142.12	EQUITY	1,812	120	1,692	COMMON	SUPREME RESOURCES LTSHR	NPV USD		
G3930H104	0.012	140.58	EQUITY	146,292	134,577	11,715	COMMON	*** GLOBALSTAR	TELECOMMUNICATIONS LTD	NR	
37613106	0.007	140	EQUITY	20,000		20,000	COMMON	APOLLO INTERNATIONAL OF	DELAWARE INC	NR	
74373F100	1.38	138	EQUITY	100		100	COMMON	PROVECTUS PHARMACEUTICAL INC			
641252101	3.04	136.8	EQUITY	145	100	45	COMMON	NEUROGESX INC	CL A	NR	
29355M200	1.85	131.35	EQUITY	79	8	71	COMMON	ENOVA SYSTEMS INC	NEW	NR	
34969Q100	5.7	131.1	EQUITY	23		23	COMMON	FORTUNET INC		NR	
917273104	1.44	131.04	EQUITY	891	800	91	COMMON	UROLOGIX INC		C	
409900107	1.75	129.5	EQUITY	932,874	932,800	74	COMMON	HANCOCK FABRICS INC		NR	
05164B106	0.13	127.27	EQUITY	6,630	5,651	979	COMMON	AURORA FOODS INC		D	
30253R101	11.13	122.43	EQUITY	11		11	COMMON	***FNX MINING COMPANY INC		NR	

87164M100	1.3	122.2	EQUITY	2,204	2,110	94	COMMON	SYNVISTA THERAPEUTICS INC		C	
02660R107	0.01	120	EQUITY	57,826	45,826	12,000	REIT	AMERICAN HOME MORTGAGE	INVESTMENT CORP	D	
66987P102	1.6	120	EQUITY	75		75	COMMON	NOVABAY PHARMACEUTICALS INC		NR	
859166100	9.5	114	EQUITY	12		12	COMMON	STERLING CHEMICALS INC	NEW		
896682200	2.07	113.85	EQUITY	308,746	308,691	55	ADR	***TRINTECH GROUP PLC	SPONSORED ADR NEW		
254547102	0.05	113.15	EQUITY	2,263		2,263	COMMON	DIONICS INC			
302723101	0.001	113	EQUITY	113,005		113,005	COMMON	F & M DISTRIBUTORS INC		NR	
00762P102	0.014	112.7	EQUITY	60,900	52,850	8,050	COMMON	***ADVANTAGE LINK INC		NR	
670712108	2.67	109.47	EQUITY	2,816	2,775	41	COMMON	NYFIX INC		C	
34629U103	0.26	108.68	EQUITY	918	500	418	COMMON	FORGENT NETWORKS INC		B-	
828395103	1.5	108	EQUITY	72		72	COMMON	SILVERLEAF RESORTS INC		B-	
784487100	0.107	107	EQUITY	4,050	3,050	1,000	COMMON	***SMC VENTURES INC		NR	
03009T101	8.22	106.86	EQUITY	5,927	5,914	13	COMMON	AMERICAN STRATEGIC INCOME	PORTFOLIO INC-III		
00685R870	0.006	104.4	EQUITY	111,979	94,578	17,401	COMMON	ADELPHIA RECOVERY TRUST	CVV SER ACC-7 INT		
989524301	2.96	103.6	EQUITY	230,535	230,500	35	COMMON	ZILOG INC	NEW		
29605W107	2.3	103.5	EQUITY	200,045	200,000	45	COMMON	ESCALA GROUP INC		NR	
U70577AG3	100.25	100.25	CORPBOND	1,043,100	1,043,000	100	CBOND	PEMEX PROJ FUNDING MASTER	TRUST REG-S	B-	Baa1
37517W107	0.22	100.1	EQUITY	40,655	40,200	455	COMMON	GIGABEAM CORPORATION		NR	
868365107	0.01	100	EQUITY	10,100	100	10,000	COMMON	SUPERIOR TELECOM INC		D	
820013100	0.019	97.58	EQUITY	5,186	50	5,136	COMMON	SHARPER IMAGE CORPORATION		D	
G31611109	0.24	96	EQUITY	2,640	2,240	400	COMMON	***XCELERA INC		B-	
74340R104	0.61	93.33	EQUITY	170,253	170,100	153	COMMON	PROLIANCE INTL INC		C	
M83683108	6.2	93	EQUITY	15		15	COMMON	***SHAMIR OPTICAL INDUSTRY LTD		NR	
30049R100	1.51	92.11	EQUITY	181	120	61	COMMON	EVOLVING SYSTEMS INC		C	
82981P105	0.1	89.5	EQUITY	1,012	117	895	COMMON	SITI-SITES COM INC			
552075AC7	45	89.1	CORPBOND	198		198	CBOND	LYON WILLIAM HOMES INC	SR NT	CCC+	Caa2
71646K106	1.23	88.56	EQUITY	72		72	COMMON	PETRO RESOURCES CORPORATION		NR	
64118P109	1.39	87.57	EQUITY	16,063	16,000	63	COMMON	NETLIST INC		NR	
23703P106	1.22	85.4	EQUITY	56,183	56,113	70	COMMON	DARA BIOSCIENCES INC		NR	
75040P108	1.29	85.14	EQUITY	192	126	66	COMMON	RADIO ONE INC	CL A	NR	
896438306	3.01	84.28	EQUITY	165	137	28	ADR	***TRINITY BIOTECH PLC	NEW ADR		
956909105	0.2	83.6	EQUITY	418		418	COMMON	***WESTAIM CORPORATION		NR	
98211W108	0.88	82.72	EQUITY	79,094	79,000	94	COMMON	WPT ENTERPRISES INC		NR	
M18955100	11.75	82.25	EQUITY	7		7	COMMON	***BARAN GROUP LTD	NIS ORD SHS	NR	
885807206	1.61	82.11	EQUITY	4,981	4,930	51	COMMON	THRESHOLD PHARMACEUTICALS INC	NEW	NR	
668027AT2	80.25	81.05	CORPBOND	101		101	CBOND	NORTHWESTERN BELL TELEPHONE		BBB-	BA1
502100100	8.05	80.5	EQUITY	10		10	COMMON	LNB BANCORP INC		B	
45811V105	0.82	78.72	EQUITY	96		96	COMMON	INTEGRATED BIOPHARMA INC		C	
885797AB6	85	77.35	CORPBOND	7,091	7,000	91	CBOND	CANWEST MEDIAWORKS INC		CCC+	B3
317884203	0.21	77.28	EQUITY	98,368	98,000	368	COMMON	FINLAY ENTERPRISES INC		C	
74047X107	0.51	76.5	EQUITY	150		150	COMMON	PREMIER ALLIANCE GROUP INC			
123159105	0.03	76.14	EQUITY	2,538		2,538	COMMON	BURZYNSKI RESH INSTITUTE INC			
30049A107	3.59	75.39	EQUITY	21		21	COMMON	EVOLUTION PETROLEUM CORP		NR	
632525408	15	75	EQUITY	21,755	21,750	5	ADR	***NATIONAL AUSTRALIA BANK LTD	SPONSORED ADR		
60037B106	1.66	73.04	EQUITY	37,243	37,199	44	COMMON	MILLENNIUM BANKSHARES CORP		NR	
M20791105	0.8	71.2	EQUITY	89		89	COMMON	***CAMTEK LTD		NR	
03073V107	1.21	68.97	EQUITY	518,457	518,400	57	COMMON	AMERITYRE CORP		NR	
268420106	0.001	68.59	EQUITY	68,594		68,594	COMMON	EECO INC			
681936407	22.4	67.2	EQUITY	153	150	3	PREFERED	OMEGA HEALTHCARE INVS INC	SER D REIT CUM RED PFD SHS	B+	B2
98417K114	0.025	65.3	EQUITY	12,506	9,894	2,612	WARRANT	A WTS XO HOLDINGS INC	\$6.25		
88321N106	0.025	62.25	EQUITY	2,490		2,490	COMMON	TGFN HOLDINGS INC		C	
639347103	0.67	60.3	EQUITY	673	583	90	COMMON	***NAYARIT GOLD INC			
64111M103	0.006	60	EQUITY	10,028	28	10,000	COMMON	NETCURRENTS INFORMATION SVCS	INC	C	
216844100	5.3	58.3	EQUITY	11		11	COMMON	COOPERATIVE BANKSHARES INC		A-	
590479101	0.4	57.6	EQUITY	17,244	17,100	144	COMMON	MESA AIR GROUP INC		C	
32054K798	19.19	57.57	EQUITY	403	400	3	PREFERED	FIRST INDL RLTY TR	DEP SHS REPSTG 1/10000 PFD SER	BB+	Baa3
98906R208	1.14	57	EQUITY	51	1	50	COMMON	ZANETT INC		C	
87944M107	0.009	56.38	EQUITY	26,265	20,000	6,265	COMMON	TELEMETRIX INC		NR	
949702104	0.21	55.44	EQUITY	264		264	COMMON	WELLMAN INC		D	
62624B101	0.57	54.72	EQUITY	10,999	10,903	96	MLP	MUNICIPAL MORTGAGE & EQUITY	LLC	NR	
919794123	5.94	53.46	EQUITY	12	3	9	WARRANT	WTS VALLEY NATIONAL BANCORP			
228439105	0.001	53.1	EQUITY	108,364	55,264	53,100	MLP	CLAYMORE/ZACKS CNTRY ROT ETF		D	
67035Q100	0.755	51.34	EQUITY	68		68	COMMON	***NUCRYST PHARMACEUTICALS	CORP	NR	
977011105	0.51	51	EQUITY	100		100	REIT	WISCONSIN REAL ESTATE	INVESTMENT TRUST-SBI		

200693208	0.121	50.09	EQUITY	2,228	1,814	414	COMMON	COMMERCE ONE INC NEW		D	
307260208	0.8	48	EQUITY	60		60	COMMON	FANSTEEL INC	NEW		
83402A107	0.75	46.5	EQUITY	24,449	24,387	62	COMMON	SOFTBRANDS INC		NR	
834263204	0.001	46.03	EQUITY	46,030		46,030	COMMON	SOLO SERVE CORP NEW			
33941M104	0.9	45	EQUITY	50		50	COMMON	FLIGHT INTERNATIONAL GROUP INC	NEW		
45254P409	7.5	45	EQUITY	6		6	PREFERRED	IMPAC MORTGAGE HOLDINGS INC	9.125% SER C CUM RED PERP PFD		
588448100	22.48	44.96	EQUITY	2		2	COMMON	MERCHANTS BANCSHARES INC-VT		B+	
265338202	0.66	44.88	EQUITY	51,179	51,111	68	COMMON	DUNE ENERGY INC		NR	
38168Y103	2.56	43.52	EQUITY	217	200	17	COMMON	GOLFSMITH INTERNATIONAL	HOLDINGS INC	NR	
16936V106	0.201	43.41	EQUITY	359	143	216	COMMON	CHINA BIOPHARMACEUTICALS	HOLDINGS INC		
78648R203	0.019	43.22	EQUITY	122,275	120,000	2,275	COMMON	SAFETY-KLEEN CORP NEW COM NEW		NR	
75886X108	1.08	43.2	EQUITY	41,872	41,832	40	COMMON	REGENERX BIOPHARMACEUTICALS	INC	NR	
18051W109	0.07	42	EQUITY	600		600	COMMON	CONTINENTAL RESOURCES INC/OK		NR	
844544809	0.001	40.72	EQUITY	43,111	2,386	40,725	COMMON	SOUTHMARK CORP NEW		D	
C01023206	1.666	39.98	EQUITY	27	3	24	COMMON	***AINSWORTH LUMBER CO LTD	REG S	B-	
74460D299	19.53	39.06	EQUITY	3,002	3,000	2	PREFERRED	PUBLIC STORAGE 7.25%	DEPOSITARY SHS RPR 1/1000TH	BBB	Baa1
875378101	5.579	39.05	EQUITY	7		7	COMMON	TANDY BRANDS ACCESSORIES INC		B-	
78051D105	0.011	36.3	EQUITY	13,300	10,000	3,300	COMMON	***ROYAL OAK MINES INC		NR	
974250102	18	36	EQUITY	2		2	COMMON	WINMARK CORP		B	
562567AF4	98.75	35.55	CORPBOND	39	3	36	CBOND	MANDALAY RESORT GROUP	MAKE WHOLE CALL	B+	B1
03113V109	0.004	35.27	EQUITY	10,289	1,470	8,819	COMMON	AMF BOWLING INC		D	
723464301	1.75	35	EQUITY	20		20	COMMON	PINNACLE GAS RESOURCES INC		NR	
362447104	0.675	34.42	EQUITY	170,059	170,008	51	COMMON	GABRIEL TECHNOLOGIES CORP		D	
58461T106	0.09	33.84	EQUITY	376		376	COMMON	MEDICAL SCIENCES INC			
4631107	0.96	33.6	EQUITY	35		35	COMMON	ACME COMMUNICATIONS INC		NR	
681927109	0.05	30.25	EQUITY	1,303	698	605	COMMON	OMEGA RESOURCES INC			
290928100	0.084	30.24	EQUITY	75,360	75,000	360	COMMON	***EMGOLD MINING CORP		NR	
05480L101	0.002	30.02	EQUITY	25,210	10,200	15,010	COMMON	AZTEC TECHNOLOGY PARTNERS INC		NR	
222388209	9.999	29.99	EQUITY	37,787	37,784	3	PREFERRED	COUNTRYWIDE CAP V	7% GTD CAP SECS DUE 11/01/36	A+	Aa3
73935X278	29.22	29.22	EQUITY	1,096	1,095	1	ETF	POWERSHARES EXCHANGE-TRADED FD	TR CLEANTECH PORTFOLIO		
315621888	14.434	28.86	EQUITY	2		2	ADR	***FIAT S P A	SPONSORED ADR REPSTG ORD-NEW		
45773R100	0.48	28.8	EQUITY	20,060	20,000	60	COMMON	INNOVATIVE CARD TECHNOLOGIES	INC	NR	
59862V104	0.003	28.61	EQUITY	12,696	3,159	9,537	COMMON	MIIX GROUP INC		NR	
45354107	0.007	28.52	EQUITY	4,075		4,075	COMMON	ASPEON INC		NR	
603470105	0.02	28.2	EQUITY	1,410		1,410	COMMON	MINEX RESOURCES INC			
37958F209	0.044	27.1	EQUITY	34,155	33,539	616	COMMON	GLOBETEL COMMUNICATIONS CORP		NR	
11835A105	0.05	26.6	EQUITY	541	9	532	COMMON	BUCKHEAD AMERICA CORP		NR	
89235K105	0.6	26.4	EQUITY	2,231	2,187	44	COMMON	TORREYPINES THERAPEUTICS INC		NR	
74269U104	0.91	25.48	EQUITY	151,028	151,000	28	COMMON	PROCERA NETWORKS INC		NR	
359059102	0.16	25.28	EQUITY	2,658	2,500	158	COMMON	FRONTIER AIRLINES HOLDINGS INC		D	
70336G102	0.018	25.11	EQUITY	1,396	1	1,395	COMMON	PATRIOT ENERGY CORP			
46268KAJ4	0.5	25	CORPBOND	390,000	385,000	5,000	CBOND	IRIDIUM LLC/CAPITAL CORP	SR NTS	NR	WR
52520B206	0.01	25	EQUITY	75,047	72,547	2,500	PREFERRED	LEHMAN BROTHERS HOLDINGS CAP	TRUST IV 6.375 PFD SECS DUE	D	Caa2
697738102	12.5	25	EQUITY	1,002	1,000	2	COMMON	PAMRAPO BANCORP INC		A	
704157205	0.015	25	EQUITY	1,667		1,667	COMMON	PAWNMART INC NEW			
268648102	12.41	24.82	EQUITY	7,263,744	7,263,742	2	COMMON	EMC CORP-MASS	R/MD 11/30/2008	B	
252905203	0.047	24.67	EQUITY	10,525	10,000	525	COMMON	***DIAMOND FIELDS INTL LTD	(NEW)	NR	
925317208	0.001	24.3	EQUITY	62,105	37,805	24,300	COMMON	VERSO TECHNOLOGIES INC	NEW	D	
500467402	12.045	24.09	EQUITY	18,645	18,643	2	ADR	***KONINKLIJKE AHOLD NV	SPONSORED ADR NEW		
52666104	0.46	23.92	EQUITY	263,602	263,550	52	COMMON	AUTHENTICDATE HOLDING CORP		C	
7.54E+109	1.68	23.52	EQUITY	10,014	10,000	14	COMMON	ADVANCED PHOTONIX INC-CL A		NR	
39138C809	23.356	23.35	EQUITY	128	127	1	COMMON	***GREAT-WEST LIFE CO INC	5.9% NON-CUM 1ST PFD SER F	A-	NA
2.33E+110	2.84	22.72	EQUITY	608	600	8	COMMON	CYBEX INTERNATIONAL INC		B-	
238128102	0.004	21.6	EQUITY	13,550	8,150	5,400	COMMON	DATATEC SYSTEMS INC		C	
724153200	0.65	21.45	EQUITY	142,629	142,596	33	COMMON	PIPEX PHARMACEUTICALS INC	NEW	NR	
404429102	0.001	20.58	EQUITY	81,394	60,812	20,582	COMMON	HA-LO INDUSTRIES INC		D	
716932108	0.002	20.5	EQUITY	10,533	283	10,250	COMMON	PHARMACEUTICAL FORMULATIONS IN	C	NR	
112502109	0.239	20.31	EQUITY	85		85	COMMON	BROOKE CORP-KANS		NR	
925313108	0.04	20	EQUITY	50,600	50,100	500	COMMON	VERSUS TECHNOLOGY INC		NR	
98417K122	0.01	19.59	EQUITY	10,660	8,701	1,959	WARRANT	B WTS XO HOLDINGS INC	\$7.50		
98417K130	0.01	19.59	EQUITY	5,630	3,671	1,959	WARRANT	C WTS XO HOLDINGS INC	\$10.00		
97750V109	1.2	19.2	EQUITY	2,016	2,000	16	COMMON	WIZZARD SOFTWARE CORPORATION	NEW	NR	
126650BF6	94.334	18.86	CORPBOND	20		20	CBOND	CVS CAREMARK CORP	MAKE WHOLE CALL	BBB+	BAA2
83083Y101	0.245	17.39	EQUITY	2,857	2,786	71	COMMON	***SKY RIDGE RESOURCES LTD			

68750J107	0.909	17.27	EQUITY	1,019	1,000	19	COMMON	ORTHOLOGIC CORP				C	
36237L102	0.08	17.2	EQUITY	1,051	836	215	COMMON	GVC VENTURE CORP					
382123107	0.01	17.16	EQUITY	1,741	25	1,716	COMMON	GOOD SOFTWARE CORP					
912920AC9	74.156	16.31	CORPBOND	50,022	50,000	22	CBOND	QWEST CORP					
457732105	0.007	16.1	EQUITY	2,300		2,300	COMMON	INSPIRE INSURANCE SOLUTIONS	INC			BBB-D	BA1
639379106	0.001	15.94	EQUITY	28,770	12,828	15,942	COMMON	NAYNA NETWORKS INC					
978093102	0.35	15.05	EQUITY	52,742	52,699	43	COMMON	WOLVERINE TUBE INC				C	
554068AB2	1.5	15	CORPBOND	1,000		1,000	CBOND	MAAX HOLDINGS INC				NR	NR
25475V104	0.011	14.69	EQUITY	7,176	5,840	1,336	COMMON	DISTRIBUTED ENERGY SYSTEMS	CORPORATION			D	
981402100	0.16	13.6	EQUITY	85		85	COMMON	***WORKSTREAM INC				C	
74833H308	0.008	13.32	EQUITY	3,832	2,166	1,666	COMMON	QUERYOBJECT SYSTEMS CORP	NEW			NR	
433548104	0.01	13.05	EQUITY	2,605	1,300		COMMON	HIRSCH CHEMIE LTD					
594857104	0.125	12.5	EQUITY	100		100	COMMON	MICRO MEDICAL INDUSTRIES INC					
6.85E+104	0.06	12	EQUITY	1,900	1,700	200	COMMON	BARRICINI INC					
92658X109	0.01	12	EQUITY	73,200	72,000	1,200	COMMON	VIDEOPROPULSION INC					
95602108	0.2	11	EQUITY	55		55	COMMON	BLUE HOLDINGS INC				NR	
127233104	0.025	10.85	EQUITY	436	2	434	COMMON	CADDO INTERNATIONAL INC					
55276N100	0.53	10.6	EQUITY	14,020	14,000	20	COMMON	MDRNA INC				C	
86825Q104	0.7	10.5	EQUITY	15		15	COMMON	SUPERIOR OFFSHORE	INTERNATIONAL INC			D	
44176R106	0.002	10.43	EQUITY	5,218		5,218	COMMON	HOUSE OF TAYLOR JEWELRY INC				NR	
816288104	1.01	10.1	EQUITY	2,210	2,200	10	RESTRICT	SELECTICA INC DEL				C	
84856M209	5.028	10.05	EQUITY	2		2	ADR	***SPIRENT COMMUNICATIONS PLC	SPONSORED ADR NEW				
36867M107	0.08	10	EQUITY	525	400	125	COMMON	GENCO CORPORATION					
904270105	0.002	10	EQUITY	8,000	3,000	5,000	COMMON	UNAPIX ENTERTAINMENTSHR	USD	0.01USD		NR	
724250105	0.006	9.59	EQUITY	1,599		1,599	COMMON	PIRANHA INC					
3.76E+105	0.26	8.84	EQUITY	207	173	34	COMMON	***APOLLO GOLD CORPORATION				C	
29383P100	0.63	8.82	EQUITY	13,664	13,650	14	COMMON	ENTORIAN TECHNOLOGIES INC				NR	
02365B100	0.017	8.73	EQUITY	514		514	COMMON	AMERICA ONLINE LATINSHR	USD	0.01USD		D	
22674T105	0.19	8.36	EQUITY	110,044	110,000	44	COMMON	CRITICAL THERAPEUTICS INC				NR	
36230D206	0.2	8	EQUITY	60	20	40	COMMON	GSV INC	NEW			C	
651482101	0.001	8	EQUITY	8,000		8,000	COMMON	***NEWKIDCO INTERNATIONAL INC				NR	
896775103	0.03	7.8	EQUITY	760	500	260	COMMON	TRITON NETWORK SYSTEMS INC				NR	
466127107	0.1	7	EQUITY	70		70	COMMON	JEC LASERS INC					
81222P106	0.1	6.8	EQUITY	568,868	568,800	68	COMMON	SEARCHHELP INC					
902549708	0.005	6.67	EQUITY	3,614	2,280	1,334	PREFCUMU	UAL CORP-DEPOSITARY SHS-REPSTG	1/1000TH SH 12.25% PFD SER B			BB-D	C
302051107	0.002	6.6	EQUITY	3,301	1	3,300	COMMON	EXIDE TECHNOLOGIES/O ORD	USD	0.01USD		D	
00753T105	0.003	6.45	EQUITY	178,250	176,100	2,150	COMMON	ADVANCED MARKETING SERVICES	INC				
64127R302	1.59	6.36	EQUITY	4		4	COMMON	NEURALSTEM INC				NR	
452467202	0.12	6.24	EQUITY	52		52	COMMON	IMEDIA INTERNATIONAL INC	NEW			NR	
313765109	0.003	6.11	EQUITY	12,039	10,000	2,039	COMMON	FEDERAL RESOURCES CORP					
210728101	0.001	6	EQUITY	6,000		6,000	COMMON	CONSYGEN INC				NR	
373658103	0.005	6	EQUITY	23,740	22,540	1,200	COMMON	GEOTEL INC					
42219T105	0.03	6	EQUITY	200		200	COMMON	HEALTHCARE AMERICA INC				NR	
68207V208	0.12	6	EQUITY	7,598	7,548	50	COMMON	OMEGA COMMERCIAL FINANCE CORP					
292555109	0.059	5.9	EQUITY	100		100	COMMON	ENCORE COMPUTER CORP				C	
63580R106	0.01	5.83	EQUITY	160,486	159,903	583	COMMON	NATIONAL ENERGY & GAS	TRANSMISSION INC				
577770100	0.003	5.7	EQUITY	5,080	3,180	1,900	COMMON	MAXX INTERNATIONAL INC					
829322304	0.19	5.7	EQUITY	473,530	473,500	30	COMMON	SINGING MACHINE CO INC NEW				NR	
834365405	0.015	5.62	EQUITY	625	250	375	COMMON	SOLOPOINT INC-NEW				NR	
141798108	0.11	5.5	EQUITY	50		50	COMMON	CARIBBEAN AMERICAN HEALTH	RESORTS INC				
640330106	0.001	5.5	EQUITY	5,500		5,500	COMMON	NELSON /L B/ CORP				NR	
G05354116	0.27	5.4	EQUITY	102	82	20	COMMON	***ASIACONTENT.COM LTD A SHS N	EW			NR	
29406Q101	0.027	5.4	EQUITY	10,200	10,000	200	COMMON	ENVIRONMENTAL ENERGY SVCS INC				NR	
852328301	0.05	5.35	EQUITY	127	20	107	COMMON	STACEYS BUFFET INC NEW				C	
370172108	0.002	5.2	EQUITY	2,600		2,600	COMMON	GENERAL KINETICS INC				NR	
35241Q107	0.016	5.18	EQUITY	370	46	324	COMMON	FRANKFORT TOWER INDS INC				D	
96892104	0.15	5.1	EQUITY	34		34	COMMON	BODISEN BIOTECH INC				NR	
16945M105	0.005	5	EQUITY	1,000		1,000	COMMON	CHINAMALLUSA.COM INC				NR	
268465101	0.1	5	EQUITY	10,054	10,004	50	COMMON	***E G CAPITAL INC				NR	
801036203	0.001	5	EQUITY	12,060	7,060	5,000	COMMON	SANITAS INC				C	
26844P109	4.98	4.98	EQUITY	1		1	COMMON	EFT BIOTECH HOLDINGS INC					
269803102	0.003	4.9	EQUITY	1,635		1,635	COMMON	EAGLE-PICHER INDUSTRIES INC				D	
561508201	0.037	4.81	EQUITY	230	100	130	COMMON	MAMMATECH CORPORATION	NEW				
887315AY5	95.577	4.77	CORPBOND	8,005	8,000	5	CBOND	TIME WARNER INC-CORP BOND				BBB+	BAA2

361900103	0.01	4.7	EQUITY	6,170	5,700	470	COMMON	G N C ENERGY CORP		C
86866R102	0.002	4.63	EQUITY	33,437	31,121	2,316	COMMON	SUREBEAM CORP	CL A	NR
344159108	0.05	4.6	EQUITY	128,003	127,911	92	COMMON	FOCUS ENHANCEMENTS INC		C
46205P100	0.045	4.5	EQUITY	36,100	36,000	100	COMMON	ION NETWORKS INC		C
70454G207	4.498	4.49	EQUITY	964	963	1	ADR	***PCCW LIMITED	AMERICAN DEPOSITARY	
45032C100	0.002	4.4	EQUITY	52,359	50,159	2,200	COMMON	ITA HOLDINGS INC		NR
582822102	0.001	4.3	EQUITY	17,500	13,200	4,300	COMMON	MCY.COM INC		NR
489084103	0.008	4.2	EQUITY	11,506	10,981	525	COMMON	KENILWORTH SYSTEMS CORP		
87509303	0.004	4	EQUITY	1,432	432	1,000	PREFCONV	BETHLEHEM STEEL CORP \$5 CV PFD		
462211103	0.002	4	EQUITY	2,000		2,000	COMMON	IONIC FUEL TECHNOLOGY INC		NR
902948108	0.008	4	EQUITY	500		500	COMMON	U S PLASTIC LUMBER CORP		NR
928497106	0.565	3.95	EQUITY	232,885	232,878	7	COMMON	VITESSE SEMICONDUCTOR CORP		C
255402406	0.001	3.77	EQUITY	19,257	15,478	3,779	COMMON	DIVINE INC CL A		D
1.69E+108	3.75	3.75	EQUITY	4	3	1	COMMON	***CHINA INSONLINE CORP		NR
40419U203	0.015	3.75	EQUITY	647	397	250	COMMON	HIV-VAC INC		
893764100	0.003	3.75	EQUITY	23,250	22,000	1,250	COMMON	TRANSMEDIA EUROPE INC		NR
440530202	0.012	3.66	EQUITY	1,475	1,170	305	COMMON	HORN SILVER MINES INC NEW		
312088404	0.038	3.64	EQUITY	102,758	102,662	96	COMMON	FAVRILLE INC		NR
87822409	0.001	3.61	EQUITY	3,614		3,614	COMMON	BEV-TYME INC NEW		
132042AG7	0.01	3.5	MUNIBOND	35,000		35,000	MUNICIPAL	CAMBRIA CNTY PA INDL DEV AUTH	PCR RFDG-BETHLEHEM STEEL CORP	NR
703044107	0.001	3.11	EQUITY	84,061	80,944	3,117	COMMON	PATENT LITIGATION TR	BENEFICIAL TRUST INTERESTS	
269153102	0.001	3	EQUITY	276,190	273,190	3,000	COMMON	E SPIRE COMMUNICATIONS INC		D
465266104	0.003	3	EQUITY	6,170	5,170	1,000	COMMON	IT GROUP INC		D
5.22E+111	0.15	3	EQUITY	92	72	20	COMMON	LEARNING PRIORITY INC		
62472V100	0.15	3	EQUITY	20		20	COMMON	***MOYDOW MINES INTERNATIONAL	INC	NR
729138107	0.001	3	EQUITY	6,000	3,000	3,000	COMMON	PLIANT SYS INC		D
890537301	0.001	3	EQUITY	3,000		3,000	COMMON	TOPAZ GROUP INC	PAR \$.001	NR
732827100	0.005	2.97	EQUITY	2,995	2,400	595	COMMON	POPE & TALBOT INC		D
00371N407	0.001	2.92	EQUITY	24,842	21,918	2,924	COMMON	ABLE LABORATORIES INC		D
591596101	0.001	2.86	EQUITY	10,290	7,430	2,860	COMMON	METRICOM INC		D
731745121	0.03	2.85	EQUITY	132	37	95	WARRANT	B WTS POLYMER GROUP INC	2007 NEW EXP 03/04/10	
29669A108	0.005	2.75	EQUITY	550		550	COMMON	ESSENTIAL THERAPEUTICS INC		D
459228201	0.05	2.75	EQUITY	75	20	55	COMMON	INTL CAPITAL EQUIPMENT LTD		
731745113	0.03	2.73	EQUITY	125	34	91	WARRANT	A WTS POLYMER GROUP INC	2007 NEW EXP 03/04/2010	
30145205	0.6	2.4	EQUITY	28,204	28,200	4	COMMON	AMERICAN TECHNOLOGY CORP-DEL		C
12616P105	0.012	2.4	EQUITY	230	30	200	COMMON	C-PHONE CORP		NR
88829L107	0.26	2.08	EQUITY	250,229	250,221	8	COMMON	TITAN GLOBAL HOLDINGS INC		
18773309	0.015	2.07	EQUITY	3,465	3,327	138	COMMON	ALLIANCE PHARMACEUTICAL CORP	COM NEW	C
686815101	0.001	2.03	EQUITY	2,130	100	2,030	COMMON	ORMONT DRUG & CHEMICAL CO INC		
727552101	0.01	2	EQUITY	200		200	COMMON	PLASTIC RECYCLING INC		
84741Y103	0.01	2	EQUITY	200		200	COMMON	SPECIAL METALS CORP		D
90254Y208	0.004	2	EQUITY	10,129	9,629	500	PREFERED	UAUA 13 1/4		NR
129903209	0.02	1.8	EQUITY	90		90	COMMON	CALIFORNIA BEACH RESTAURANTS	INC NEW	WR
86769Y105	0.58	1.74	EQUITY	103	100	3	COMMON	SUNRISE TELECOM INC		NR
828251108	0.035	1.71	EQUITY	49		49	COMMON	SILVER STATE BANCORP		NR
81142N108	0.01	1.67	EQUITY	667	500	167	COMMON	SEA STAR GROUP INC		
29654308	0.016	1.6	EQUITY	22,400	22,300	100	COMMON	AMERICAN SKING CO	DEL	C
Y44558115	1.5	1.5	EQUITY	2,662	2,661	1	ADR	JOHN KEELLS HOLDINGS 1 GDR REP	R 02.00 SHR	
381004100	1.5	1.5	EQUITY	1		1	COMMON	***GOLDEN ELEPHANT GLASS	TECHNOLOGY INC	
461430100	0.01	1.5	EQUITY	1,763	1,613	150	MLP	INVESTMENT PROPERTIES ASSOC	CTF LTD PARTNERSHIP PARTIC INT	
746144302	0.05	1.45	EQUITY	1,748	1,719	29	COMMON	PURCHASEPRO COM INC		D
957669104	1.436	1.43	EQUITY	1,927,418	1,927,417	1	COMMON	WESTERN ASSET ZENIX INCOME FD		
63901A105	0.035	1.4	EQUITY	40		40	COMMON	NATURALNANO INC		NR
902666106	1.365	1.36	EQUITY	1,501	1,500	1	COMMON	***UEX CORP		
15721M107	0.02	1.3	EQUITY	405	340	65	ADR	***CEYONIQ AG	SPONSORED ADR	
12513C108	0.001	1.25	EQUITY	40,253	39,003	1,250	COMMON	CDSS WIND DOWN INC		NR
477588107	0.25	1.25	EQUITY	6	1	5	COMMON	JINHUA MARINE BIOLOGICAL INC		
519322101	0.025	1.25	EQUITY	4,050	4,000	50	COMMON	***LAURION MINERAL EXPLORATION	INC	NR
16936G109	0.12	1.2	EQUITY	10		10	COMMON	CHINA CAREER BLDR CORP		
871235107	0.003	1.2	EQUITY	2,200	1,800	400	COMMON	SYKES DATATRONICS INC		
669947889	1.19	1.19	EQUITY	1,054	1,053	1	COMMON	NOVASTAR FINANCIAL INC	NEW	B
85570Y106	0.02	1.16	EQUITY	59	1	58	COMMON	STARVOX COMMUNICATIONS INC	CLASS A	
158532101	0.386	1.15	EQUITY	3		3	COMMON	***CHAMPION MINERALS INC		
894859107	0.001	1.13	EQUITY	1,230	100	1,130	CLASS	TREND-LINES INC-CL A		NR

90917105	0.001	1.1	EQUITY	10,412	9,312	1,100	COMMON	BIOSYNERGY INC			
40362105	0.028	1.09	EQUITY	39		39	COMMON	***ARIES RESOURCE CORP			NR
G49398103	0.02	1	EQUITY	58,011	57,961	50	COMMON	***IRIDIUM WORLD	COMMUNICATIONS LTD CL A		D
453839102	0.001	1	EQUITY	1,000		1,000	COMMON	INDEPENDENT BANKGROUP INC			
459747101	0.001	1	EQUITY	36,554	35,554	1,000	COMMON	INTL LEISURE & CASINO			
866266109	0.001	1	EQUITY	1,000		1,000	COMMON	SUMMIT SYSTEMS INC			
721506103	0.003	0.96	EQUITY	320		320	COMMON	PILLOWTEX CORPORATION NEW			D
74732N109	0.003	0.9	EQUITY	300		300	COMMON	QENEX COMMUNICATIONS INC			
902974104	0.009	0.9	EQUITY	10,100	10,000	100	COMMON	U S LIQUIDS INC			NR
370253403	0.04	0.84	EQUITY	547	526	21	COMMON	GENERAL MAGIC INC	NEW		C
292166105	0.002	0.8	EQUITY	11,300	10,900	400	COMMON	EMPLOYEE SOLUTIONS INC			NR
424900108	0.001	0.8	EQUITY	800		800	COMMON	HENDON EXPLORATION INC			
248241101	0.01	0.79	EQUITY	79		79	COMMON	DENELCOR INC			
481138105	0.009	0.79	EQUITY	2,981	2,893	88	COMMON	JOURNAL REGISTER COMPANY			C
950670307	0.039	0.78	EQUITY	20		20	COMMON	WENR CORP NEW			
22938P105	0.25	0.75	EQUITY	10	7	3	COMMON	CRYSTAL PROPERTIES HOLDINGS	INC		
83165T301	0.15	0.75	EQUITY	5		5	COMMON	SMALL CAP STRATEGIES INC	NEW		
849169107	0.015	0.75	EQUITY	50		50	COMMON	SPORTS ARENAS INC			NR
89353K101	0.05	0.75	EQUITY	15		15	COMMON	TRANSAXIS INC			C
98382P205	0.015	0.75	EQUITY	50		50	COMMON	XRG INC	NEW		NR
811371707	0.015	0.73	EQUITY	8,549	8,500	49	COMMON	SEA CONTAINERS LTD-CL A			
04644A101	0.001	0.7	EQUITY	715	15	700	COMMON	ASTROPOWER INC			D
500760202	0.001	0.69	EQUITY	692		692	COMMON	KRAUSES FURNITURE INC NEW			D
924907108	0.004	0.66	EQUITY	25,365	25,200	165	COMMON	VERTEL CORPORATION			C
492061106	0.003	0.64	EQUITY	4,666	4,450	216	COMMON	KERAVISION INC			NR
872962105	0.08	0.64	EQUITY	16	8	8	COMMON	TOUSA INC			D
37895207	0.01	0.6	EQUITY	110	50	60	COMMON	GLOBAL ESCIENCE CORP	NEW		
46261Y102	0.004	0.6	EQUITY	150		150	COMMON	IPET HLDGS INC			NR
769695305	0.004	0.6	EQUITY	517	367	150	COMMON	RNETHEALTH INC	NEW		NR
259858108	0.035	0.59	EQUITY	75,017	75,000	17	COMMON	DOV PHARMACEUTICAL INC			NR
3.72E+206	0.003	0.59	EQUITY	67,339	67,140	199	COMMON	GENUITY INC CL A	NEW		D
44982L103	0.009	0.57	EQUITY	4,330	4,266	64	COMMON	IPIX CORP			D
320940109	0.001	0.56	EQUITY	564		564	COMMON	FIRST NATIONAL ENTERTAINMENT	CORP		
582266706	0.007	0.51	EQUITY	12,549	12,475	74	COMMON	MCLEODUSA INC SHR	NPV	USD	NR
730529104	0.51	0.51	EQUITY	59,951	59,950	1	COMMON	POINT BLANK SOLUTIONS INC			B-
1813104	0.005	0.5	EQUITY	5,564	5,463	101	COMMON	ANC RENTAL CORP			D
059150AG7	0.01	0.5	MUNIBOND	5,000		5,000	MUNICIPL	BALTIMORE CNTY MD PCR RFDG	BETHLEHEM STEEL CORP PJ-A		NR
237842109	0.001	0.5	EQUITY	500		500	COMMON	DATA RACE INC			C
270005101	0.005	0.5	EQUITY	100		100	COMMON	EAGLE TELEPHONICS INC			
44913S508	0.005	0.5	EQUITY	100		100	COMMON	HYPERFEED TECHNOLOGIES INC			D
518079108	0.001	0.5	EQUITY	3,500	3,000	500	COMMON	LASERMETRICS INC			
721596104	0.01	0.5	EQUITY	6,650	6,600	50	COMMON	PILOT NETWORK SERVICES INC			D
863905105	0.001	0.5	EQUITY	500		500	COMMON	STYLING TECHNOLOGY CORPORATION			NR
894626209	0.5	0.5	EQUITY	215,205	215,204	1	RTRUST	TREASURE ISLAND ROYALTY TRUST	TRUST UNITS		
91338Q104	0.001	0.5	EQUITY	650	150	500	COMMON	UNIVERSAL BROADBAND NETWORKS	INC		D
45256N303	0.16	0.48	EQUITY	3		3	COMMON	IMPERIA ENTERTAINMENT INC			NR
45772G105	0.005	0.48	EQUITY	2,597	2,500	97	COMMON	INPHONIC INC			NR
96328M104	0.003	0.45	EQUITY	150		150	COMMON	***WHEREVER.NET HLDG CORP	ADS REPSTG ONE COM SH		
98949Y103	0.003	0.45	EQUITY	150		150	COMMON	ZEROPLUS.COM INC			D
891019101	0.015	0.43	EQUITY	29		29	COMMON	TORCH OFFSHORE INC SHR	NPV	USD	D
31724107	0.2	0.4	EQUITY	2		2	COMMON	AMOROCORP INC			NR
07724R100	0.004	0.4	EQUITY	100		100	COMMON	BEICANG IRON & STEEL INC			
237504105	0.004	0.4	EQUITY	100		100	COMMON	DARWIN RESOURCES INC			D
26822P204	0.001	0.4	EQUITY	425	25	400	COMMON	EA INDUSTRIES INC NEW			C
380618108	0.001	0.4	EQUITY	400		400	COMMON	GOLD LAKE MINES INC			
779350107	0.001	0.4	EQUITY	400		400	COMMON	ROVAC CORP			NR
824562102	0.4	0.4	EQUITY	2	1	1	COMMON	SHINE HOLDINGS INC			
741114102	0.003	0.38	EQUITY	128		128	COMMON	PRESSURE PIPING COMPONENTS INC			
853471100	0.02	0.36	EQUITY	280	262	18	COMMON	STANDARD HOLDINGS GROUP LTD			
88336B303	0.001	0.33	EQUITY	566	233	333	COMMON	THEHEALTHCHANNEL COM INC	PAR \$.001		NR
4325205	0.003	0.3	EQUITY	1,625	1,525	100	COMMON	ACCLAIM ENTERTAINMENT INC NEW			D
17244C202	0.02	0.3	EQUITY	15		15	COMMON	CINEMASTAR LUXURY THEATERS INC	NEW		D
747399103	0.001	0.3	EQUITY	892,632	892,326	306	COMMON	QUAKER FABRIC CORPORATION	NEW		D
92927Q109	0.3	0.3	EQUITY	1		1	COMMON	VZILLION INC			



591052105	0.001	0.28	EQUITY	282		282	COMMON	METAL ARTS CO INC			
86783P106	0.003	0.27	EQUITY	90		90	COMMON	SUNSHINE PCS CORP	CL A		
774654107	0.001	0.26	EQUITY	989	728	261	COMMON	ROCKY MOUNT UNDERGARMENT CO	INC		D
96809P105	0.066	0.26	EQUITY	87	83	4	COMMON	***WILDCAT EXPLORATION LTD			
392603106	0.25	0.25	EQUITY	1		1	COMMON	***GREEN AMERICA LAND HOLDINGS	INC		
462241AP5	0.001	0.25	MUNIBOND	25,000		25,000	MUNICIPAL	IOSCO KO MICH EDC LTD OBLIG	REV LAKVIEW MANOR HLTH CARE		NR
65158P107	0.002	0.25	EQUITY	281	156	125	COMMON	NEWMARKET LATIN AMERICA INC			
79588G108	0.024	0.24	EQUITY	10		10	COMMON	***SAMBA GOLD INC			
718193105	0.01	0.23	EQUITY	69	46	23	COMMON	UNKNOWN ISSUER SHR	NPV USD		D
88343P105	0.035	0.21	EQUITY	6		6	COMMON	THERMAFREEZE PRODUCTS	CORPORATION		
8.52E+106	0.1	0.2	EQUITY	2		2	COMMON	BERMAN CENTER INC			
26613P108	0.002	0.2	EQUITY	100		100	COMMON	DUPONT DIRECT FINL HLDGS INC			NR
455688101	0.067	0.2	EQUITY	3		3	COMMON	INDIGO ENERGY INC			
46063J204	0.002	0.2	EQUITY	200	100	100	COMMON	***INTERNET MEDIA TECHNOLOGIES	INC NEW		
64108P101	0.001	0.2	EQUITY	2,900	2,700	200	COMMON	NETCENTIVES INC			D
897084109	0.01	0.2	EQUITY	40	20	20	COMMON	TROPICANA INC			
72705J105	0.19	0.19	EQUITY	1		1	COMMON	PLANET RESOURCE RECOVERY INC	NEW		
359528205	0.018	0.18	EQUITY	10		10	COMMON	FUELNATION INC			NR
00756J104	0.032	0.16	EQUITY	5		5	COMMON	***ADVANTEX MARKETING	INTERNATIONAL INC		C
08860E309	0.008	0.16	EQUITY	2,012	1,992	20	COMMON	BEYOND.COM CORP	NEW		D
221737208	0.005	0.16	EQUITY	33		33	COMMON	COTTON & WESTERN MINING INC	NEW		
524908720	0.02	0.16	EQUITY	77,621	77,613	8	PREFERRED	LEHMAN BROTHERS HOLDINGS IN	6.5% CUM PERP PFD DEP SHS		NR
178762100	0.003	0.15	EQUITY	629,036	628,984	52	COMMON	CITYFED FINANCIAL CORP			
84762G304	0.003	0.15	EQUITY	50		50	COMMON	SPECTRUM OIL CORP	COM PAR		
97653S104	0.005	0.15	EQUITY	30		30	COMMON	WIRELESS WEBCONNECT INC			C
741390108	0.002	0.13	EQUITY	20,068	20,000	68	COMMON	PREVU INCORPORATED			C
913833109	0.001	0.13	EQUITY	134		134	COMMON	UNIVERSAL SERVICES GROUP INC			
29259K102	0.005	0.12	EQUITY	24		24	COMMON	ENDEXX CORPORATION			
517924304	0.01	0.12	EQUITY	12		12	COMMON	LASERSIGHT TECHNOLOGIES INC	NEW		D
695146100	0.125	0.12	EQUITY	23	22		COMMON	PACKAGED HOME SOLUTIONS INC			
477731301	0.001	0.11	EQUITY	117		117	COMMON	JOCKEY CLUB INC NEW			
685923104	0.001	0.11	EQUITY	124	6	118	COMMON	***ORIOLE SYSTEMS INC			
04649A106	0.001	0.1	EQUITY	896,350	896,250	100	COMMON	AT & T LATIN AMERICA CORP			NR
47188U108	0.008	0.1	EQUITY	213	200	13	COMMON	JATI TECHNOLOGIES INC			
809178601	0.001	0.1	EQUITY	477	377	100	CLASS	SCORPION TECHNOLOGIES INC-CL A	NEW (\$0.0001 PAR)		
831685102	0.006	0.1	EQUITY	17		17	COMMON	SMART CARD MARKETING SYSTEMS	INC		
989778204	0.002	0.1	EQUITY	1,050	1,000	50	COMMON	ZULU TEK INC-NEW			NR
2113108	0.011	0.08	EQUITY	59	51	8	COMMON	ATX COMMUNICATIONS INC			D
466160108	0.001	0.08	EQUITY	88		88	COMMON	JHI INC-CL A			
765795109	0.001	0.08	EQUITY	93	5	88	COMMON	RIDGECREST HEALTHCARE GROUP	INC		
404450306	0.001	0.07	EQUITY	74		74	PREFCONV	HABER INC-\$2.00 CONV PFD		NA	NA
675917108	0.006	0.06	EQUITY	20	10	10	COMMON	OCUMED GROUP INC			
929903201	0.001	0.05	EQUITY	31,734	31,676	58	PREFERRED	WACHOVIA CORPORATION DIVIDEND	EQUALIZATION PFD		NA
97305106	0.016	0.04	EQUITY	3		3	COMMON	BOGUE INTERNATIONAL INC			
526679105	0.02	0.04	EQUITY	89	87	2	COMMON	LEONIDAS FILMS INC			
808617203	0.001	0.04	EQUITY	250	210	40	COMMON	SCI PRO INC NEW			
98138R109	0.001	0.04	EQUITY	41		41	COMMON	WORKSAFE INDS INC	COM		C
5315205	0.01	0.03	EQUITY	3		3	COMMON	ADACORP INC NEW			
379575202	0.01	0.03	EQUITY	3		3	COMMON	GLOBUS INTL RESOURCE CORP			
756268108	0.001	0.03	EQUITY	33		33	COMMON	RECOTON CORP			D
87163L103	0.005	0.03	EQUITY	14,440	14,433	7	COMMON	SYNTAX BRILLIAN CORPORATION			D
87972E308	0.005	0.03	EQUITY	7		7	COMMON	TELYNX INC	CLASS A NEW		C
888313103	0.001	0.03	EQUITY	431	395	36	COMMON	TITAN OIL AND GAS INC			
205199102	0.001	0.02	EQUITY	1,222	1,200	22	COMMON	COMPUTER LEARNING CENTERS INC			D
234373108	0.004	0.02	EQUITY	9	2	7	COMMON	DALEIGH HOLDINGS CORP			
29251Q107	0.001	0.02	EQUITY	28		28	COMMON	ENCHIRA BIOTECHNOLOGY CORP			C
444356109	0.004	0.02	EQUITY	176	170	6	COMMON	HUFFY CORP			D
45775F104	0.02	0.02	EQUITY	1		1	COMMON	INNOLIFE PHARMA INC			
749077400	0.001	0.02	EQUITY	48	22	26	COMMON	QUOKKA SPORTS INC	NEW		D
901167106	0.005	0.02	EQUITY	954,005	954,000	5	COMMON	TWEETER HOME ENTMT GROUP INC			D
05208R109	0.005	0.01	EQUITY	2		2	COMMON	AURUS CORP			
09624G101	0.01	0.01	EQUITY	1		1	COMMON	BLUESTAR HEALTH INC			
45840T204	0.012	0.01	EQUITY	1		1	COMMON	INTERAGE LTD	NEW		
481386100	0.002	0.01	EQUITY	108,726	108,718	8	COMMON	JUMBOSPORTS INC			D

58440W105	0.001	0.01	EQUITY	946	933	13	COMMON	MEDIA 100 INC		C	
703875104	0.001	0.01	EQUITY	358	339	19	COMMON	PAVING STONE CORP		NR	
707832200	0.001	0.01	EQUITY	10		10	COMMON	PENN TRAFFIC CO NEW		D	
92660P300	0.01	0.01	EQUITY	2	1	1	COMMON	VIE FINANCIAL GROUP INC	COM NEW	NR	
988363107	0.015	0.01	EQUITY	99,401	99,400	1	COMMON	DO NOT USE YUBA WESTGOLD INC		C	
237444104	0	0	EQUITY	9,369		9,369	COMMON	DARTMOUTH BANCORP INC			
515547206	0	0	EQUITY	309,742	259,770	49,972	COMMON	LANESBOROUGH CORPORATION	NEW		
520075102	0	0	EQUITY	67,900		67,900	COMMON	LAWRENCE INSURANCE GROUP INC		NR	
13876107	0	0	EQUITY	4,350	1,000	3,350	COMMON	ALCOHOL SENSORS INTERNATIONAL	LTD	NR	
23879109	0	0	EQUITY	35,000	33,000	2,000	COMMON	***AMERICAN ASIATIC OIL CORP			
482484102	0	0	EQUITY	255	5	250	COMMON	KLH COMPUTERS INC		D	
G02208109	0	0	EQUITY	2,500	1,500	1,000	COMMON	***ALPHASTAR INSURANCE GROUP	LTD	C	
G04397108	0	0	EQUITY	2,291	1,791	500	COMMON	***APW LTD			
G3682L105	0	0	EQUITY	28,600	26,000	2,600	COMMON	***FRUIT OF THE LOOM LTD CL A	HOLDING CO-CAYMAN ISLANDS ORD	D	
G3921A100	0	0	EQUITY	14,101	9,705	4,396	COMMON	GLOBAL CROSSING LTD			
G4984V106	0	0	EQUITY	132,941	61,512	71,429	COMMON	***ITSA LTD			
G53854116	0	0	EQUITY	800	400	400	COMMON	***LATIN AMERICAN GOLD LTD NEW			
G73286117	0	0	EQUITY	1,000		1,000	COMMON	***WTS QUINTALINUX LTD			
G7702U102	0	0	EQUITY	42,819	20,090	22,729	COMMON	***RSL COMMUNICATIONS LTD-CL A		NR	
G80550109	0	0	EQUITY	4,000	3,924	76	COMMON	***SEVEN SEAS PETROLEUM INC	ORD	NR	
G82719108	0	0	EQUITY	650	500	150	COMMON	***SONORA DIAMOND CORP LTD			
G9032C109	0	0	EQUITY	282,783	10,150	272,633	COMMON	***TRENWICK GROUP LTD BERMUDA	(HOLDING COMPANY)	D	
M6778Q105	0	0	EQUITY	46,626	3,626	43,000	COMMON	***LUMENIS LTD		NR	
N64513109	0	0	EQUITY	200		200	COMMON	***NORTEM N V		NR	
1057207	0	0	EQUITY	12,293	12,121	172	COMMON	AFN INC NEW			
00130R103	0	0	EQUITY	535	35	500	COMMON	AHT CORPORATION		D	
00206P106	0	0	EQUITY	134,833	101,500	33,333	COMMON	ATG INC		D	
2062107	0	0	EQUITY	147,563	1,400	146,163	COMMON	A T & E CORP		D	
2448108	0	0	EQUITY	330		330	COMMON	A W COMPUTER SYSTEMS INC-CL A		C	
2919108	0	0	EQUITY	110,593	110,559	34	COMMON	*** ABACAN RESOURCE CORP NEW		D	
3865102	0	0	EQUITY	10,000		10,000	COMMON	ABSOLUTEFUTURE COM	COM		
4315305	0	0	EQUITY	20,330	1,300	19,030	COMMON	ACCESS HEALTHNET INC NEW			
00437W102	0	0	EQUITY	320,310	1,000	319,310	COMMON	ACCRUE SOFTWARE INC		D	
004724AE0	0	0	CORPBOND	2,500,000		2,500,000	CBOND	ACME METALS INC	SENIOR NOTES	NR	WR
00503U105	0	0	EQUITY	3,440,263	3,420,363	19,900	COMMON	ACTERNA CORP		D	
00507P102	0	0	EQUITY	7,100	4,000	3,100	COMMON	ACTRADE FINL TECHNOLOGIES LTD		D	
6847107	0	0	EQUITY	92,710	79,760	12,950	COMMON	ADELPHIA BUSINESS SOLUTIONS IN	C CL A	D	
00685R789	0	0	EQUITY	14,461,688	13,244,594	1,217,094	COMMON	ADELPHIA RECOVERY TRUST SER	ACC-6 E/F INT		
7361108	0	0	EQUITY	9,208	2,650	6,558	COMMON	ADRIEN ARPEL INC		C	
00754V109	0	0	EQUITY	212,000	202,000	10,000	COMMON	ADVANCED OPTICS ELECTRONICS	INC	NR	
00762K111	0	0	EQUITY	1,250		1,250	WARRANT	***WTS ADVANSTAR INC 144A			
7698103	0	0	EQUITY	60,405		60,405	COMMON	AERO SYSTEMS INC			
7910102	0	0	EQUITY	2,700	200	2,500	COMMON	ADVANCED MONITORING SYSTEMS	INC		
7977101	0	0	EQUITY	33,530		33,530	COMMON	ADVANCED DETECTORS INC			
8017105	0	0	EQUITY	191,230	56,034	135,196	COMMON	AEROSPACE CREDITORS	LIQUIDATING TRUST-UBI		
00808M105	0	0	EQUITY	1,573	838	735	COMMON	AEROVOX INC		D	
8179103	0	0	EQUITY	81,860		81,860	COMMON	AFFILIATED BANC CORP			
8494106	0	0	EQUITY	9,000	1,300	7,700	COMMON	AGRI BIOTECH INC-NEV		D	
00950F205	0	0	EQUITY	2,000		2,000	COMMON	AIRTECH INTERNATIONAL GROUP	INC-NEW	NR	
15867104	0	0	EQUITY	34,702	200	34,502	COMMON	ALGOREX CORP			
01747T102	0	0	EQUITY	3,975	225	3,750	COMMON	ALLEGIANCE TELECOM INC		D	
01849X100	0	0	EQUITY	341,975	100	341,875	COMMON	ALLERION INC		D	
18836106	0	0	EQUITY	71,428		71,428	COMMON	ALLICO CORP			
18859108	0	0	EQUITY	10,372	1,837	8,535	COMMON	ALLIED ARTISTS INDUSTRIES INC			
22069306	0	0	EQUITY	1,000		1,000	ADR	***ALTOS HORNOS DE MEXICO SA	SPONSORED ADR REPSTG 5 COM		
23184203	0	0	EQUITY	10,528	150	10,378	COMMON	AMBER RESOURCES CO NEW	\$0.0625 PAR		
23187107	0	0	EQUITY	72,000		72,000	COMMON	AMBERS STORES INC		NR	
24490153	0	0	EQUITY	9	7	2	WARRANT	WTS AMERICAN BANKNOTE CORP	EQUITY OPTIONS \$7.50 TARGET		
02461T104	0	0	EQUITY	4,500	1,500	3,000	COMMON	AMERICAN BIOMED INC		NR	
24898108	0	0	EQUITY	30,000	5,900	24,100	COMMON	AMERICAN CAPITAL CORP		C	
25011107	0	0	EQUITY	13,500	12,500	1,000	COMMON	AMERICAN CAPITAL HOLDING CORP	NEV		
25207309	0	0	EQUITY	90,800		90,800	COMMON	AMERICAN COMPLEX CARE INC NEW			
25227208	0	0	EQUITY	200		200	COMMON	AMERICAN CONSOLIDATED GROWTH	CORP NEW		
25242207	0	0	EQUITY	354	155	199	COMMON	AMERICAN CONTINENTAL CORP NEW			

26038307	0	0	EQUITY	807,470	806,970	500	COMMON	AMERICAN FILM TECHNOLOGIES INC	NEW		D		
26497206	0	0	EQUITY	4,007	2,700	1,307	COMMON	AMERICAN HELIOTHERMAL CORP-NEW					
26632117	0	0	EQUITY	2,300	2,000	300	RIGHT	RTS AMERICAN HOME SHIELD CORP	(CONTINGENT PMT RTS) EXP PEND				
26863100	0	0	EQUITY	149,531	2,400	147,131	COMMON	AMERICAN INTEGRITY CORP					
28663102	0	0	EQUITY	300		300	COMMON	AMERICAN NUCLEAR CORP-COLO			C		
28816106	0	0	EQUITY	3,400	3,000	400	COMMON	AMERICAN PAD & PAPER CO NEW			D		
29068103	0	0	EQUITY	4,500	2,500	2,000	COMMON	AMERICAN POWERHOUSE INC					
29901204	0	0	EQUITY	1,600		1,600	COMMON	AMERICAN SPORTS ADVISORS INC	NEW				
30379101	0	0	EQUITY	200		200	COMMON	AMERICAN VIDEO	TELECONFERENCING CORP				
30789507	0	0	EQUITY	1,457	1,000	457	COMMON	AMES DEPARTMENT STORES INC NEW			D		
31822109	0	0	EQUITY	138,574	3,000	135,574	COMMON	AMOSKEAG BANK SHARES INC					
31909203	0	0	EQUITY	486	406	80	COMMON	AMRESKO INC	NEW		D		
03304B102	0	0	EQUITY	24		24	COMMON	ANCHOR GLASS CONTAINER CORP	NEW				
34622100	0	0	EQUITY	4,000	3,000	1,000	COMMON	ANGEL ENTERTAINMENT INC					
36730109	0	0	EQUITY	1,600		1,600	COMMON	ANTEX CORP					
03759P101	0	0	EQUITY	18,600	18,000	600	COMMON	APHTON CORP			D		
37928108	0	0	EQUITY	1,050	850	200	COMMON	APPIAN TECHNOLOGY INC			C		
03814E307	0	0	EQUITY	6,000	5,000	1,000	COMMON	APPLETREE COMPANIES INC NEW			D		
38177200	0	0	EQUITY	740	640	100	COMMON	APPLIED DEVICES CORP-NEW					
03832H100	0	0	EQUITY	5,018	5,000	18	COMMON	APPONLINE.COM INC			NR		
38373304	0	0	EQUITY	50		50	COMMON	AQUA CARE SYSTEMS INC NEW			C		
03838F306	0	0	EQUITY	123	23	100	COMMON	AQUA VIE BEVERAGE CORPORATION					
03838P106	0	0	EQUITY	70,086		70,086	COMMON	AQUANATURAL CO					
38492104	0	0	EQUITY	35,500	35,000	500	COMMON	ARACCA PETROLEUM CORP					
38903100	0	0	EQUITY	23,500	20,000	3,500	COMMON	AQUACULTURE PRODUCTION	TECHNOLOGY LTD				
39392105	0	0	EQUITY	126,558	14,924	111,634	COMMON	ARCH WIRELESS INC			NR		
39574108	0	0	EQUITY	95		95	COMMON	ARCHIVALCD INC					
03979M102	0	0	EQUITY	60	10	50	COMMON	ARDENT COMMUNICATIONS INC			D		
40394108	0	0	EQUITY	192,258	7,346	184,912	COMMON	ARIL GROUP INC					
40401101	0	0	EQUITY	20	10	10	COMMON	ARIS INDUSTRIES INC					
40901100	0	0	EQUITY	800		800	COMMON	***ARIVACA SILVER MINES LTD					
04516K104	0	0	EQUITY	10,000	5,000	5,000	COMMON	***ASIA ELECTRONICS HOLDING CO	INC		NR		
04516V100	0	0	EQUITY	141,150	101,000	40,150	ADR	***ASIA PULP & PAPER CO LTD	SPONSORED AMER DEP SHS				
045919AA5	0	0	CORPBOND	30,000		30,000	CBOND CNV	AT HOME CORP	CONV SUB DEB 144A		NR		NR
045919AC1	0	0	CORPBOND	1,200,000	100,000	1,100,000	CBOND CNV	AT HOME CORP	CONV SUB NOTES		NR		NR
045919AF4	0	0	CORPBOND	350,000	250,000	100,000	CBOND CNV	AT HOME CORP	CONV SUB NOTE		NR		WR
45919107	0	0	EQUITY	1,060,840	115,288	945,552	COMMON	AT HOME CORP-SER A			D		
46008207	0	0	EQUITY	25,300	25,000	300	COMMON	ASSOCIATES FIRST CAPITAL CORP	RESIDUAL VALUE OBLIGATION				
047886AB2	0	0	MUNIBOND	215,000		215,000	MUNICIPAL	ATLANTA IL 1ST MTG HLTH FAC	REV 1ST MTG-FIRST HUMANICS		NR		
48591101	0	0	EQUITY	851		851	COMMON	ATLANTIC IMPROVEMENT CORP					
48591200	0	0	EQUITY	10		10	PREFERRED	ATLANTIC IMP CORP \$6.50 JR PFD					
50740109	0	0	EQUITY	250	150	100	COMMON	AUDIOHIGHWAY.COM			D		
05153Q106	0	0	EQUITY	4,305	4,282	23	COMMON	AUREAL INCORPORATED			NR		
52587102	0	0	EQUITY	1,000		1,000	COMMON	AUSTRIA FUND INC					
05343V205	0	0	EQUITY	77		77	COMMON	AVALON DIGITAL MARKETING	SYSTEMS INC NEW				
05349F402	0	0	EQUITY	300		300	COMMON	AVATEX CORP CL A			D		
05500Q106	0	0	EQUITY	12		12	COMMON	AZUL HOLDINGS INC					
55950109	0	0	EQUITY	3,500	1,500	2,000	COMMON	BMJ MEDICAL MANAGEMENT INC			D		
058ESC997	0	0	EQUITY	9,769	997	8,772	COMMON	BALLY TOTAL FITNESS	ESCROW				
059644AH7	0	0	CORPBOND	3,105,675	3,042,675	63,000	CBOND	***BANCO RIO DE LA PLATA S A	NOTES SER A CONTINGENT CTF				
59784207	0	0	EQUITY	1,712,355		1,712,355	COMMON	BANCTEC INC	144A				
063840AC6	0	0	CORPBOND	25,000		25,000	CBOND	BANK OF NEW ENGLAND CORP NOTES	REG		NA		NA
63840102	0	0	EQUITY	1,200	600	600	COMMON	BANK OF NEW ENGLAND CORP					
65416117	0	0	EQUITY	1,681,825	1,581,025	100,800	RIGHT	BANK UNITED CORP	LITIGATION CONTINGENT PMT RTS				
70005103	0	0	EQUITY	25,524	7,500	18,024	COMMON	BASIC LEASING CORP					
70121207	0	0	EQUITY	284,687	284,482	205	COMMON	BASIX CORP NEW			D		
73846107	0	0	EQUITY	111,500		111,500	COMMON	***BEARCAT EXPLORATIONS LTD					
77900108	0	0	EQUITY	50,895		50,895	COMMON	BELL SAVINGS HOLDINGS INC					
081499AA3	0	0	CORPBOND	10,000		10,000	CBOND CNV	BEN FRANKLIN RETAIL STORES	INC CONV SUB NOTES		NA		NA
86553104	0	0	EQUITY	463,555		463,555	COMMON	BEST PRODUCTS CO INC NEW			D		
87509105	0	0	EQUITY	265,161	261,380	3,781	COMMON	BETHLEHEM STEEL CORP			D		
87509402	0	0	EQUITY	650		100	PREFCONV	BETHLEHEM STEEL CORP \$2.50 CV	PFD				
88864103	0	0	EQUITY	5,000	3,000	2,000	COMMON	BIFLYX					
89239107	0	0	EQUITY	15,700	14,700	1,000	COMMON	BIG INDIAN RESOURCES INC	N/C FR BIG INDIAN URANIUM CORP				

09059D102	0	0	EQUITY	795	770	25	COMMON	BIO-QUANT INC					
90636101	0	0	EQUITY	1		1	COMMON	BIONIC PRODUCTS INC					
90908104	0	0	EQUITY	26,800		26,800	COMMON	BIOSONICS INC				NR	
91250100	0	0	EQUITY	1,962	1,862	100	COMMON	BIRMINGHAM STEEL CORP				D	
96606108	0	0	EQUITY	30,000		30,000	COMMON	BOARDROOM BUSINESS PRODUCTS	INC				
97519102	0	0	EQUITY	200	100	100	COMMON	BOLDER TECHNOLOGIES CORP				D	
99541203	0	0	EQUITY	21,514	12,914	8,600	MLP	BORDEN CHEMICALS & PLASTICS LP	DEPOSITARY COM UNITS			NR	
101706208	0	0	EQUITY	850	100	750	COMMON	BOUNDLESS CORP				D	
103354106	0	0	EQUITY	117	60	57	COMMON	BOYDS COLLECTION LTDSHR	NPV USD			NR	
10382K102	0	0	EQUITY	20		20	COMMON	***BRACKNELL CORP				B-	
106233AC3	0	0	CORPBOND	75,000	50,000	25,000	CBOND	BRAZOS SPORTSWEAR INC	R/MD 10.50	07/01/2007		NR	NR
10625K109	0	0	EQUITY	998,607	996,107	2,500	COMMON	***BRE-X MINERALS LTD					
109214106	0	0	EQUITY	93,500		93,500	COMMON	BRIGHTCUBE INC				NR	
109599100	0	0	EQUITY	2,315	1,915	400	COMMON	BRILUND LTD					
112214200	0	0	EQUITY	60	30	30	COMMON	BRONCO OIL & GAS CO NEW					
114822109	0	0	EQUITY	124		124	COMMON	BROTHERS GOURMET COFFEES INC				D	
122756109	0	0	EQUITY	55,091		55,091	COMMON	BURRITT INTERFINANCIAL	BANCORPORATION				
12542A206	0	0	EQUITY	3,700	2,200	1,500	COMMON	CHS ELECTRONICS INC NEW				NR	
125716100	0	0	EQUITY	1,300		1,300	COMMON	CM COMMUNICATIONS INC					
125820100	0	0	EQUITY	5,900	5,895	5	COMMON	CML GROUP INC				D	
126086107	0	0	EQUITY	700		700	COMMON	C ME RUN CORP					
126335991	0	0	EQUITY	156,725	7,025	149,700	COMMON	CSF HOLDINGS INC-ESCROW					
126419100	0	0	EQUITY	166,243	82,570	83,673	COMMON	CTC COMMUNICATIONS GROUP INC				D	
12643W206	0	0	EQUITY	33		33	COMMON	CTN MEDIA GROUP INC	NEW			C	
126925106	0	0	EQUITY	32,100		32,100	COMMON	***CABLETEL COMMUNICATIONS	CORP			C	
129897104	0	0	EQUITY	2,448	593	1,855	COMMON	CALICO COMMERCE INC				NR	
13135BAE6	0	0	CORPBOND	26,475,000	20,000,000	6,475,000	CBOND	CALPINE GENERATING CO	R/MD	04/01/2009		NR	WR
13199ACT6	0	0	CORPBOND	390,000		390,000	CBOND	CALPINE CORP					
136476108	0	0	EQUITY	17		17	COMMON	CANADIAN PIPER AIR CORP					
13663Q103	0	0	EQUITY	181	16	165	COMMON	***CANADIAN SPOONER RESOURCES	INC				
13957Q108	0	0	EQUITY	347,518	345,018	2,500	COMMON	CAPE SYSTEMS GROUP INC				C	
141686105	0	0	EQUITY	217,028	2,500	214,528	COMMON	CAREERCOM CORP					
141706309	0	0	EQUITY	2,116	2,038	78	COMMON	CAREMATRIX CORP	NEW			D	
142903202	0	0	EQUITY	41,500	6,400	35,100	COMMON	***CARMANAH RESOURCES LTD	NEW				
143500106	0	0	EQUITY	900		400	COMMON	CARNEGIE INTERNATIONAL CORP	COLO			NR	
143763100	0	0	EQUITY	100,617	6,440	94,177	COMMON	CAROLCO PICTURES INC				NR	
144500303	0	0	EQUITY	3,710	3,700	10	ADR	***CARRIER 1 INTL S A	ADR RPSTG 0.2 SHS				
147280101	0	0	EQUITY	537,985	221,681	316,304	COMMON	CASCADE INTERNATIONAL INC					
149479107	0	0	EQUITY	44,822	43,298	1,524	COMMON	CATTLESale COMPANY				NR	
149831109	0	0	EQUITY	6,000		6,000	COMMON	CEASE FIRE CORP					
1.51E+113	0	0	EQUITY	1,200	200	1,000	COMMON	CELLPOINT INC				D	
15115M101	0	0	EQUITY	1,900		1,900	COMMON	CELLNET DATA SYSTEMS INC				D	
15133CAC5	0	0	CORPBOND	140,250,000	121,000,000	19,250,000	CBOND	CENTAUR MINING & EXPLORATION L	TD 11.000% 20071201 DFLT			NR	NR
152609103	0	0	EQUITY	168		168	COMMON	CENTRAL BANKING SYSTEMS INC					
156ESCAF2	0	0	CORPBOND	220,000	25,000	195,000	CBOND	CENTURY COMMUNICATIONS CORP SR	NOTE -ESCROW CUSIP-				
156ESCAN5	0	0	CORPBOND	3,135,000	25,000	3,110,000	CBOND	CENTURY COMMUNICATIONS CORP	SENIOR DISC NOTE				
15640W103	0	0	EQUITY	16,400	16,200	200	COMMON	CENTURA SOFTWARE CORP				D	
156410102	0	0	EQUITY	20,950	7,050	13,900	COMMON	CENTURI INC					
157087107	0	0	EQUITY	39		39	COMMON	CERVECERIA CORONA INC					
161908108	0	0	EQUITY	5,650	2,650	3,000	COMMON	***CHASE RESOURCE CORP NEW				C	
17038P104	0	0	EQUITY	84,646	77,286	7,360	COMMON	CHOICE ONE COMMUNICATIONS INC				D	
171116304	0	0	EQUITY	4,150	3,000	1,150	COMMON	CHROMATICS COLOR SCIENCES	INTERNATIONAL INC NEW			C	
171133101	0	0	EQUITY	500		500	COMMON	CHRONAR CORP					
171801103	0	0	EQUITY	67		67	COMMON	CIMARRON CORP-DEL					
17252YAC8	0	0	CORPBOND	11,100,000		11,100,000	CBONDCNV	CIPHERGEN BIOSYSTEMS INC	SUB NT CONV				
178762407	0	0	EQUITY	52,467	51,875	592	PREFERRED	CITYFED FINANCIAL CORP	\$0.40 JR PFD SER C			NA	NA
178773107	0	0	EQUITY	513	413	100	COMMON	CITYMAINSTREET TECHNOLOGIES	GROUP HOLDINGS INC				
178781100	0	0	EQUITY	2,350	100	2,250	COMMON	CITYTRUST BANCORP INC					
180461105	0	0	EQUITY	5,100	2,900	2,200	COMMON	CLARENT CORP				NR	
186780102	0	0	EQUITY	7,700	7,600	100	REIT	CLEVETRUST REALTY INVESTORS	SBI			NR	
189513104	0	0	EQUITY	100		100	COMMON	CLUTE INTERNATIONAL CORP					
19034Q110	0	0	EQUITY	198,154	166,974	31,180	RIGHT	RTS COAST FEDERAL LITIGATION	CONTINGENT PAYMENT RIGHTS TR				
190637108	0	0	EQUITY	100		100	COMMON	COATED SALES INC					
191898105	0	0	EQUITY	1,000		1,000	COMMON	CODERCARD INC					

193905106	0	0	EQUITY	267,852	267,015	837	CLASS	COLLECTING BANK N.A.	HOUSTON TEX-CL A		
196249106	0	0	EQUITY	759	300	459	COMMON	COLOR Q INC			
198415101	0	0	EQUITY	406,254	300	405,954	COMMON	COLUMBIA SAVINGS & LOAN ASSN	BEVERLY HILLS CALIF		
199782103	0	0	EQUITY	210,459	205,859	4,600	COMMON	COM TEL INC			
202656104	0	0	EQUITY	3,018	3,000	18	COMMON	COMMODORE ENVIRONMENTAL	SERVICES INC		
2.03E+108	0	0	EQUITY	1,184	1,040	144	COMMON	COMMUNICATIONS TRANSMISSION	INC		
203660105	0	0	EQUITY	144,350		144,350	COMMON	COMMUNITY HEALTH COMPUTING	CORP		NR
203752407	0	0	EQUITY	10,258	41	10,217	COMMON	COMMUNITY NATIONAL BANCORP INC	NEW		
204494207	0	0	EQUITY	110,900	105,400	5,500	COMMON	COMPARATOR SYSTEMS CORP NEW			
20452CAA2	0	0	CORPBOND	40,000	15,000	25,000	CBONDCNV	COMPLETE MANAGEMENT INC	CONV SUB DEB		
204938104	0	0	EQUITY	315,372	13,500	301,872	COMMON	COMPOSITECH LTD			NR
205428105	0	0	EQUITY	3,355	3,055	300	COMMON	COMPUTER STORE INC			
205937105	0	0	EQUITY	200	100	100	COMMON	COM21 INC			D
207865106	0	0	EQUITY	1,432	182	1,250	COMMON	CONNECTIVITY TECHNOLOGIES INC			C
2084649R0	0	0	CORPBOND	120,000	70,000	50,000	CBOND	CONSECO INC	ESCROW		CA
208892208	0	0	EQUITY	25,000	14,000	11,000	COMMON	CONSOLIDATED CAPITAL OF NORTH	AMERICA INC NEW		NR
209929108	0	0	EQUITY	772	602	170	COMMON	COMPUSONICS VIDEO CORP			
210430104	0	0	EQUITY	753	500	253	COMMON	CONSTON CORP-CL A			
21061P106	0	0	EQUITY	30,000		30,000	COMMON	***CONSUMERS PACKAGING INC			NR
210802302	0	0	EQUITY	110		110	PREFERRED	CONTINENTAL AIRLINES HLDGS INC	6.50% DEP PFD (REPSTG 1/1000TH		NA
212072102	0	0	EQUITY	2,670	2,500	170	COMMON	CONTINENTAL STEEL CORP-DEL			
21220C103	0	0	EQUITY	3,124	1,064	2,060	COMMON	CONTOUR ENERGY CO			D
212540108	0	0	EQUITY	5,615,231	5,615,216	15	COMMON	CONVERSE INC-DEL			
21988KAN7	0	0	CORPBOND	162,000		162,000	CBOND	CORPORATE BACKED TR CTFS	2004-7 GOLDMAN SACHS CAP I TR		
22236Q102	0	0	EQUITY	10,001	1	10,000	COMMON	COUNTRY WORLD CASINOS INC			NR
22281N103	0	0	EQUITY	5,729	4,229	1,500	COMMON	COVANTA ENERGY CORP			D
223141102	0	0	EQUITY	26,900		26,900	COMMON	COVINGTON DEVELOPMENT GROUP	INC		C
225222108	0	0	EQUITY	39,800	1,000	38,800	COMMON	CRAY COMPUTER CORP			D
225227107	0	0	EQUITY	525	200	325	COMMON	CRAZY EDDIE INC			
22674J107	0	0	EQUITY	135,700	600	135,100	COMMON	CRITICAL INDUSTRIES INC			
22754R201	0	0	EQUITY	204,482	204,395	87	COMMON	CROSS MEDIA MARKETING CORP	NEW		NR
228392304	0	0	EQUITY	27,000	23,000	4,000	COMMON	CROWN LABORATORIES INC NEW			NR
228429106	0	0	EQUITY	395	315	80	COMMON	CROWN NORTHCORP INC			
229070107	0	0	EQUITY	30,567	367	30,200	COMMON	CRYSTAL BRANDS INC			
232489104	0	0	EQUITY	200		200	COMMON	CYBERMATICS INC			
23254B100	0	0	EQUITY	53	21	32	COMMON	CYCLELOGIC INC			NR
23255B208	0	0	EQUITY	2,500	1,500	1,000	COMMON	CYCOMM INTERNATIONAL INC-WYO			C
232566109	0	0	EQUITY	50		50	COMMON	CYMATICOLOR CORP			
23257K107	0	0	EQUITY	700		700	COMMON	CYNET INC	CL A		
233038108	0	0	EQUITY	47	43	4	CLASS	DBL LIQUIDATING TRUST	CTF BEN INT CL A		
233038306	0	0	EQUITY	26,000	24,000	2,000	COMMON	DBL LIQUIDATING TRUST	CTF BEN INT CL C3		
233094200	0	0	EQUITY	1,538	1,500	38	COMMON	DCI TELECOMMUNICATIONS INC NEW			
23316W100	0	0	EQUITY	455,511	443,511	12,000	COMMON	DDS TECHNOLOGIES USA INC NEV			NR
23331F108	0	0	EQUITY	10		10	COMMON	DRX INC			
233356104	0	0	EQUITY	122	86	36	COMMON	DWI CORP			
233860303	0	0	EQUITY	37		37	COMMON	DAIRY MART CONVENIENCE STORES	INC		D
234053106	0	0	EQUITY	97		97	COMMON	DO NOT USE DAISYTEK INTL CORP			D
241496108	0	0	EQUITY	3,600		3,600	COMMON	DEROSE INDUSTRIES INC			
247604101	0	0	EQUITY	500		500	COMMON	DELTA DATA SYSTEMS CORP			
247782303	0	0	EQUITY	165,000	162,500	2,500	COMMON	DELTA OMEGA TECHNOLOGIES INC	NEW		
24873K208	0	0	EQUITY	81,900	71,650	10,250	COMMON	DENTAL/MEDICAL DIAGNOSTIC	SYSTEMS INC NEW		NR
249483108	0	0	EQUITY	1,320	1,000	320	COMMON	DENVER WESTERN PETROLEUM CORP			
250569100	0	0	EQUITY	15		15	COMMON	DESIGNER & DECORATOR HSE INC			
252446406	0	0	EQUITY	1,900	400	1,500	COMMON	DIAGNOSTIC HEALTH SERVICES INC	NEW		D
25253R101	0	0	EQUITY	4		4	COMMON	***DIAMANT ART CORPORATION			NR
252592100	0	0	EQUITY	206		206	COMMON	DIAMOND EQUITIES INC			
252780200	0	0	EQUITY	2,000		2,000	COMMON	DIAMOND WEST ENERGY CORP-NEW			
253917108	0	0	EQUITY	100		100	COMMON	***DIGITAL FUSION MULTIMEDIA	CORP		
254919103	0	0	EQUITY	400		400	COMMON	DIVERSIFIED COMMUNICATIONS	INDUSTRIES LTD		C
257192104	0	0	EQUITY	100		100	COMMON	DOMINION BRIDGE CORP			D
262098106	0	0	EQUITY	3,225	3,000	225	COMMON	DRKOOOP.COM INC			NR
264175100	0	0	EQUITY	10		10	COMMON	DUCT UTILITY CONSTRUCTION &	TECHNOLOGIES INC		
264901208	0	0	EQUITY	21		21	COMMON	***DUNDEE CORPORATION CLASS B	FORMERLY DUNDEE BANCORP INC		NR
267843209	0	0	EQUITY	500		500	COMMON	DYNAMIC AMERICAN CORP NEW			

268833100	0	0	EQUITY	10,000		10,000	COMMON	E R I GOLD & SILVER CORP				
269221107	0	0	EQUITY	10,000		10,000	COMMON	ETC TECHNOLOGIES CORP				
269260204	0	0	EQUITY	550		550	COMMON	EUA POWER CORP-CONTINGENT	INTEREST CERTIFICATE			
269439105	0	0	EQUITY	28,220	26,220	2,000	COMMON	EAGLE BLDG TECHNOLOGIES INC				NR
27579W103	0	0	EQUITY	104	4	100	COMMON	EAST WEST DISTRS INC				
276191848	0	0	EQUITY	725	493	232	PREFERRED	EASTERN AIR LINES INC-DEP PFD	REPSTG 1/100TH 11.36% JR PFD		NR	
276191863	0	0	EQUITY	31,902	31,282	620	PREFCUMU	EASTERN AIR LINES INC	\$3.24 CUM PFD		NA	NA
277044202	0	0	EQUITY	693	684	9	CLASS	EASTERN STAINLESS CORP-CL B				
278858105	0	0	EQUITY	13,500		13,500	COMMON	ECO SOIL SYSTEMS INC			NR	
278859103	0	0	EQUITY	1,000		1,000	COMMON	ECO2 INC				
280875113	0	0	EQUITY	45,475	45,082	393	WARRANT	WTS EDISON BROTHERS STORES INC				
282339209	0	0	EQUITY	3,767	46	3,721	COMMON	EGLOBE INC			D	
285069100	0	0	EQUITY	25,165	25,000	165	COMMON	ELECTRO-CATHETER CORP			C	
286590203	0	0	EQUITY	10,840	740	10,100	COMMON	ELINEAR INC	COM		D	
286593108	0	0	EQUITY	2,000		2,000	COMMON	ELIOT SAVINGS BANK-BOSTON MASS				
290816107	0	0	EQUITY	176,211		176,211	COMMON	EMBRACE SYSTEMS CORP				
291169209	0	0	EQUITY	1		1	COMMON	EMERY FERRON ENERGY CORP NEW				
292173101	0	0	EQUITY	2,000		2,000	COMMON	EMPLOYERS CASUALTY CO			C	
2.92E+107	0	0	EQUITY	7,400	7,300	100	COMMON	***EMPYREAN BIOSCIENCE INC			NR	
29265K104	0	0	EQUITY	140	100	40	COMMON	ENERCON DATA CORP				
293912101	0	0	EQUITY	25,000		25,000	COMMON	ENTERMEDIA INC				
29406K104	0	0	EQUITY	1,642		1,642	COMMON	ENVIRONMENTAL PRODUCTS &	TECHNOLOGIES CORP			
29409U109	0	0	EQUITY	564		564	COMMON	ENVIROPUR WASTE REFINING	& TECHNOLOGY INC			
294096102	0	0	EQUITY	455,900	8,800	447,100	COMMON	ENVIROSURE MANAGEMENT CORP				
29477T109	0	0	EQUITY	25		25	COMMON	EQUUS RESOURCES INC				
295349104	0	0	EQUITY	18	17	1	COMMON	ERIE LACKAWANNA INC				
297865107	0	0	EQUITY	1,163	1,006	157	COMMON	ETRAVELSERVE.COM INC			NR	
300072105	0	0	EQUITY	392,984	37,279	355,705	COMMON	EVEREX SYSTEMS INC				
30049P708	0	0	EQUITY	648		648	COMMON	EVOLVE SOFTWARE INC			D	
300867306	0	0	EQUITY	49		49	COMMON	EXCHANGE APPLICATIONS INC	COM NEW		NR	
302088AJ8	0	0	CORPBOND	1,875,000		1,875,000	CBOND CNV	EXODUS COMMUNICATIONS INC	NOTES -CALLABLE-		NR	WR
302088I09	0	0	EQUITY	220,206	123,484	96,722	COMMON	EXODUS COMMUNICATIONS INC			D	
302261102	0	0	EQUITY	600		600	COMMON	EXTRACTIVE FUELS INC				
30232F103	0	0	EQUITY	411	346	65	COMMON	EYE CASH NETWORKS INC				
302396106	0	0	EQUITY	32,180		32,180	COMMON	F A TUCKER GROUP INC				
30242V205	0	0	EQUITY	755	255	500	COMMON	FIAC INC NEW				
302747100	0	0	EQUITY	11,300	8,800	2,500	COMMON	FAB INDUSTRIES INC			C	
303901110	0	0	EQUITY	16,000	12,000	4,000	COMMON	***RTS FAIRFAX FINL HLDGS LTD	(CONTINGENT VALUE RIGHTS)			
304621105	0	0	EQUITY	1,743	1,696	47	COMMON	FAIRFIELD NOBLE CORP				
307091108	0	0	EQUITY	148,800		148,800	COMMON	FAMOUS RESTAURANTS INC			B-	
311870109	0	0	EQUITY	24,700	100	24,600	COMMON	FAST FOOD OPERATORS INC				
315522102	0	0	EQUITY	61,700	59,700	2,000	COMMON	FERTIL A CHRON INC				
316866102	0	0	EQUITY	8,500	5,500	3,000	COMMON	FILENES BASEMENT CORP			D	
317421303	0	0	EQUITY	97	64	33	PREFERRED	FINANCIAL CORP OF AMERICA	FLOATING RATE PFD SERIES A		NA	NA
317922409	0	0	EQUITY	498	333	165	COMMON	FINET.COM INC	PAR NEW \$0.01		D	
319285102	0	0	EQUITY	3,310	200	3,110	COMMON	FIRST BANKERS TRUST & SAVINGS	ASSN-MIDLAND TEX			
319417101	0	0	EQUITY	97,500	3,500	94,000	COMMON	FIRST CAPITAL HOLDINGS CORP				
32017G108	0	0	EQUITY	129,643		129,643	COMMON	FIRST FEDERAL BANCORP INC-DEL				
320205107	0	0	EQUITY	325,051		325,051	COMMON	FIRST FILMS INC				
320877103	0	0	EQUITY	15	4	11	COMMON	FIRST MIDWEST FINANCIAL CORP				
33644N102	0	0	EQUITY	10		10	COMMON	FIRST SOUTHN BANCORP INC FLA				
339130AT3	0	0	CORPBOND	834,000	110,000	724,000	CBOND	FLEMING COS INC	SENIOR SUB NOTE		NR	WR
339130106	0	0	EQUITY	23,570	13,250	10,320	COMMON	FLEMING COS INC SHR	NPV USD		D	
34065C104	0	0	EQUITY	1,000		1,000	COMMON	FLORIDA FEDERAL SAVINGS BANK	ST PETERSBURG FLA			
34407T104	0	0	EQUITY	14,353	14,273	80	COMMON	FLYI INC			D	
34459U306	0	0	EQUITY	5,581	5,568	13	COMMON	FONIX CORP DEL	NEW		C	
34963Y109	0	0	EQUITY	56		56	COMMON	FORTUNE CREDIT & INSURANCE	SERVICES INC		NR	
35177Q204	0	0	EQUITY	588	250	338	ADR	***FRANCE TELECOM SPONSORED	ADR REP CONTINGENT VALUE RT			
356713107	0	0	EQUITY	1,957	1,858	99	RTRUST	FREEPORT MCMORAN OIL & GAS	ROYALTY TRUST-UBI			
358036101	0	0	EQUITY	200	67	133	COMMON	FRESH MAID INC				
358430106	0	0	EQUITY	9,518	9,471	47	COMMON	FRIEDE GOLDMAN HALTER	INC		D	
358616100	0	0	EQUITY	124,517	3,825	120,692	COMMON	FRIES ENTERTAINMENT INC			NR	WR
35907U301	0	0	EQUITY	2,550	500	2,050	PREFCONV	FRONTIER FINANCING TRUST-6.25%	CUM CONV TRUST ORIGINATED PFD			
35921N101	0	0	EQUITY	17,626	16,860	766	COMMON	FRONTLINE CAPITAL GROUP			D	

360906200	0	0	EQUITY	12,096		12,096	COMMON	FUTURE COMMUNICATIONS INC NEW					
36114A104	0	0	EQUITY	105	45	60	COMMON	FUTURE EDUCATIONAL SYSTEMS INC					
36114Q307	0	0	EQUITY	4,121	2,965	1,156	COMMON	FUTURELINK CORP	COM PAR \$0.0001			D	
361492101	0	0	EQUITY	3,500		3,500	COMMON	GBC CLOSED CIRCUIT TV CORP					
362270100	0	0	EQUITY	5,000		5,000	COMMON	GSE MULTIMEDIA TECH CORP					
36229JAC1	0	0	CORPBOND	40,319,000		40,319,000	CBOND	GST EQUIPMENT FUNDING INC	SR SECD EXCHANGE NOTE			NR	NR
362389108	0	0	EQUITY	2,000		2,000	COMMON	GA EXPRESS INC				C	
362903106	0	0	EQUITY	12,800	3,000	9,800	COMMON	***GALACTIC RESOURCES LTD					
36318D102	0	0	EQUITY	3,000		3,000	COMMON	***GALAXY ONLINE				NR	
364717108	0	0	EQUITY	9,850		9,850	COMMON	GANDALF TECHNOLOGIES INC				D	
368903100	0	0	EQUITY	1,090		1,090	COMMON	GEMINI RESOURCES INC					
369497102	0	0	EQUITY	7,587	227	7,360	COMMON	GENERAL DEVELOPMENT CORP NEW					
370054AA6	0	0	CORPBOND	8,377,000	2,087,000	6,290,000	CBOND	GENERAL HOMES CORP S/NOTES-REG	R/MD 15.50 01/15/2049			NR	CAA
371912106	0	0	EQUITY	500		500	COMMON	GENESIS HEALTH VENTURES INC				D	
372252403	0	0	EQUITY	71,400	20,000	51,400	PREFERED	GENEVA STEEL CO-14% EXCH PFD	SER B				
372257105	0	0	EQUITY	401,527	3,837	397,690	COMMON	GENEVA STEEL HOLDINGS	CORPORATION			D	
37245X104	0	0	EQUITY	6,120	6,000	120	COMMON	GENTEK INC				D	
372912105	0	0	EQUITY	3,000	2,000	1,000	COMMON	GEO INTERNATIONAL CORP					
374658102	0	0	EQUITY	1,050	450	600	COMMON	GIBRALTAR FINANCIAL CORP					
376365102	0	0	EQUITY	38,400		38,400	COMMON	GITANO GROUP INC				C	
376392304	0	0	EQUITY	1,625		1,625	COMMON	GLACIER HOLDINGS INC NEW					
379320203	0	0	EQUITY	35,000		35,000	COMMON	GLOBAL DIAMOND RESOURCES INC	NEW			NR	
37936U104	0	0	EQUITY	549,180	549,090	90	COMMON	GLOBAL TELESYSTEMS INC				NR	
37936U401	0	0	EQUITY	31,200	880	30,320	PREFCONV	GLOBAL TELESYSTEMS INC	DEPOSITARY SH REPSTG 1/100TH				
37936Y106	0	0	EQUITY	1,500		1,500	COMMON	GLOBAL SATELLITE NETWORK INC					
37939M109	0	0	EQUITY	464,170	462,670	1,500	COMMON	GLOBAL TECHNOVATIONS INC				D	
379399108	0	0	EQUITY	5,000		5,000	COMMON	GLOBALNET CORP				NR	
37943U105	0	0	EQUITY	1		1	COMMON	GLOBAL FREIGHT INTEGRATORS INC					
37944W209	0	0	EQUITY	120	100	20	COMMON	GLOBAL MATRECHS INC	NEW			NR	
381904101	0	0	EQUITY	27,575	27,375	200	COMMON	***GOLDWINN RESOURCES LTD					
383406105	0	0	EQUITY	135		135	COMMON	GOSS & DE LEEUW MACHINE CO					
383413AA9	0	0	CORPBOND	3,006,863		3,006,863	CBOND	GOSS HLDGS INC	SUB NT			NA	NA
383450103	0	0	EQUITY	10,500	500	10,000	COMMON	GOTHAM APPAREL CORP					
385006101	0	0	EQUITY	8,100		8,100	COMMON	GRANADA BIOSCIENCES INC					
385194204	0	0	EQUITY	2		2	COMMON	GRAND ADVENTURES TOUR & TRAVEL	PUBLISHING CORP NEW			NR	
386532402	0	0	EQUITY	36,019	22,019	14,000	COMMON	GRAND UNION CO	PAR \$1.00			D	
390005205	0	0	EQUITY	17,508	17,500	8	COMMON	GREAT AMERICAN RECREATION INC	NEW				
391546108	0	0	EQUITY	962	402	560	COMMON	GREATER BAY CASINO CORP-DEL				C	
392360AL7	0	0	CORPBOND	51,000	34,000	17,000	CBOND	GREATER SOUTHWESTERN FNDG CORP	ZERO CPN-REG			NA	NA
39573P208	0	0	EQUITY	1		1	COMMON	GREENSTONE HOLDINGS INC	NEW				
401321104	0	0	EQUITY	291,287	93,515	197,772	COMMON	GUARDIAN BANCORP-LOS ANGELES	CALIF				
402274104	0	0	EQUITY	247,209	246,909	300	COMMON	GULF ENERGY CORP					
402548AC5	0	0	CORPBOND	30,000		30,000	CBOND	GULF STATES STEEL-ALABAMA	CORP BOND/CALLABLE 4/15/99			NR	NR
40417A100	0	0	EQUITY	10	5	5	COMMON	H-ENTERTAINMENT INC					
404194102	0	0	EQUITY	10,000		10,000	COMMON	***HIP INTERACTIVE CORP				NR	
404235103	0	0	EQUITY	3,500	2,500	1,000	COMMON	HMG WORLDWIDE CORP				D	
407013101	0	0	EQUITY	3,000		3,000	COMMON	HAMILTON BANCORP INC-FLA				NR	
407040203	0	0	EQUITY	2,500		2,500	COMMON	HAMILTON CAPITAL TRUST I	CAP SECS 9.75% SER A				
417668100	0	0	EQUITY	25,800	25,700	100	COMMON	HARVEY GROUP INC				C	
421920109	0	0	EQUITY	2,100	1,000	1,100	CLASS	HEALTHCARE INTERNATIONAL INC	CL A			NR	
421939307	0	0	EQUITY	1,000		1,000	COMMON	HEALTHCARE INTEGRATED SVCS INC	COM NEW			D	
42221V403	0	0	EQUITY	6,206	4,811	1,395	COMMON	HEALTHCENTRAL.COM	NEW			D	
422250209	0	0	EQUITY	200		200	COMMON	HEALTHNOSTICS INC	NEW				
42235W108	0	0	EQUITY	3,000		3,000	COMMON	HEARTLAND WIRELESS	COMMUNICATIONS INC			D	
422660AB6	0	0	CORPBOND	114,000	30,000	84,000	CBONDCNV	HECHINGER CO CV S/D -REG-	R/MD 5.50 04/01/2012				
423276500	0	0	EQUITY	20		20	PREFCONV	HELIONETICS INC-CONV PFD					
423276609	0	0	EQUITY	309	108	201	COMMON	HELIONETICS INC NEW				C	
427207105	0	0	EQUITY	38,259		38,259	COMMON	HERITAGE BANCORP INC-DEL					
42979U102	0	0	EQUITY	298,447	295,997	2,450	COMMON	HIGH SPEED ACCESS CORP				NR	
430771105	0	0	EQUITY	2,200	2,000	200	COMMON	HIGHLAND SUPERSTORES INC				C	
437173107	0	0	EQUITY	200		200	COMMON	HOME LINK CORP					
43735R102	0	0	EQUITY	37	35	2	COMMON	HOME SHOPPING LATINO INC					
440437101	0	0	EQUITY	125		125	COMMON	HORIZON RESOURCES CORP				NR	
441016102	0	0	EQUITY	7,500		7,500	COMMON	HOSIERY CORP OF AMERICA INC	CL A 144A				

44183S105	0	0	EQUITY	575	175	400	COMMON	HOUSE2HOME INC				D	
442765103	0	0	EQUITY	103,654	34,800	68,854	COMMON	HOWARD SAVINGS BANK-NEWARK N J					
44924Q400	0	0	EQUITY	600		600	MLP	ICG FUNDING LLC-6.75% EXCH PFD	DUE 11/15/2009			NR	WR
449246115	0	0	EQUITY	22,898	18,965	3,933	WARRANT	ICG COMMUNICATIONS I	WTS,AC K=12	10Oct07 P			
44926L300	0	0	EQUITY	312	156	156	COMMON	I C H CORP NEW				D	
449816206	0	0	EQUITY	12,500	500	12,000	COMMON	IPM INC NEW				NR	
45103B205	0	0	EQUITY	1,175,100	1,175,000	100	COMMON	IBIZ TECHNOLOGY CORP	NEW				
451691208	0	0	EQUITY	2		2	COMMON	IEXALT INC	COM NEW			NR	
451735104	0	0	EQUITY	7,066	100	6,966	COMMON	ILIO INC				D	
45236K106	0	0	EQUITY	5,000		5,000	COMMON	***ILOVETV ENTERTAINMENT INC					
45255G101	0	0	EQUITY	7,836	2,836	5,000	COMMON	IMPATH INC				D	
45256B101	0	0	EQUITY	26,021	19,600	6,421	COMMON	IMPAX LABORATORIES INC				C	
452722101	0	0	EQUITY	12,538	2,557	9,981	COMMON	IMPERIAL CORP OF AMERICA					
452729106	0	0	EQUITY	62		62	COMMON	IMPERIAL CREDIT INDUSHR	USD	0.00USD		C	
452729114	0	0	EQUITY	20,637	20,529	108	WARRANT	IMPERIAL CREDIT INDUSTRY-W08					
452918105	0	0	EQUITY	50,300		50,300	COMMON	IN STORE ADVERTISING INC					
453096109	0	0	EQUITY	2,284		2,284	COMMON	IMPERIAL SUGAR CO NEW				NR	
45321T103	0	0	EQUITY	174,505	162,030	12,475	COMMON	IMPSAT				D	
45323G109	0	0	EQUITY	1,720	484	1,236	COMMON	INACOM CORP				B	
45669R503	0	0	EQUITY	1,070	351	719	COMMON	INFORMATION ARCHITECTS	CORPORATION			NR	
456751106	0	0	EQUITY	14,600	1,000	13,600	COMMON	INFORMATION SCIENCE INC					
456798107	0	0	EQUITY	32,750	10,150	22,600	COMMON	INFOTECHNOLOGY INC					
456908300	0	0	EQUITY	70		70	COMMON	INFORMATION MANAGEMENT	TECHNOLOGIES CORP-CL A NEW			NR	
45764H103	0	0	EQUITY	5,600	4,100	1,500	COMMON	INNOVATION INTERNATIONAL INC					
45764M102	0	0	EQUITY	7,900	4,650	3,250	COMMON	INNOTEK CORP-ARK					
45765P104	0	0	EQUITY	28,600	3,000	25,600	COMMON	INNOVET INC				NR	
45767W107	0	0	EQUITY	4,993		4,993	COMMON	INNOVATIVE HOLDINGS &	TECHNOLOGIES INC				
45811A101	0	0	EQUITY	11,400		11,400	COMMON	INTACTA TECHNOLOGIES INC					
45812C106	0	0	EQUITY	552	232	320	COMMON	INTEGRATED HEALTH SESH	USD	0.00USD		D	
45815W109	0	0	EQUITY	109,953	185	109,768	COMMON	INTELOGIC TRACE INC NEW					
458154200	0	0	EQUITY	2,800	2,500	300	COMMON	INTELLIGENT BUSINESS	COMMUNICATIONS CORP NEW				
458742103	0	0	EQUITY	14,301	10,151	4,150	COMMON	INTERLIANT INC				D	
45912V103	0	0	EQUITY	15		15	COMMON	INTERNATIONAL BIOFUEL &	BIOCHEMICAL CORPORATION			NR	
459157103	0	0	EQUITY	1		1	COMMON	INTERNATIONAL BRANDS INC					
459356101	0	0	EQUITY	82,300	61,500	20,800	COMMON	INTL CONSUMER BRANDS INC					
45950Q404	0	0	EQUITY	431	200	231	COMMON	INTERNATIONAL FAST FOOD CORP	COM NEW			NR	
45950T101	0	0	EQUITY	6,270	5,820	450	COMMON	INTERNATIONAL FIBERCOM INC				D	
459548103	0	0	EQUITY	102,100		102,100	COMMON	INTL GAMING MANAGEMENT INC					
45986B108	0	0	EQUITY	2,938	400	2,538	COMMON	INTL META SYSTEMS INC					
460188105	0	0	EQUITY	16	1	15	COMMON	INTERNATIONAL PRECIOUS	MINERALS GROUP INC				
460263106	0	0	EQUITY	136,796		136,796	COMMON	INTL RESEARCH & DEVELOPMENT	CORP-DEL			B-	
46049K200	0	0	EQUITY	8,350	2,200	6,150	COMMON	INTERNATIONAL TILLEX	ENTERPRISES LTD-NEW				
46128X107	0	0	EQUITY	200		200	COMMON	INVESTAMERICA INC					
462213AK5	0	0	CORPBOND	8,650,000	4,500,000	4,150,000	CBOND	IONICA PLC	SENIOR DISC NOTES			NA	NR
463228205	0	0	EQUITY	6,808		6,808	COMMON	IRONSTONE GROUP INC NEW				C	
470236100	0	0	EQUITY	2,000		2,000	COMMON	JAMCO LTD					
476153309	0	0	EQUITY	44		44	MMPREF	JENNIFER CONVS INC	CDT PFD CL B				
47758RAD7	0	0	CORPBOND	2,260,000	1,175,000	1,085,000	CBOND	***JITNEY JUNGLE STORES	SR SUB NTS			NR	WR
48122U105	0	0	EQUITY	100		100	COMMON	SISTEMA JSFC 1 GDR REP	R 20.00 SHR				
48206U104	0	0	EQUITY	14,851	14,076	775	COMMON	JUPITER MEDIA METRIX INC				NR	
48213P106	0	0	EQUITY	38		38	COMMON	JUST FOR FEET INC				D	
482228103	0	0	EQUITY	52,500	50,000	2,500	COMMON	JYRA RESEARCH INC				NR	
48258VAF6	0	0	CORPBOND	878,000	850,000	28,000	CBOND	K-MART CORP PASS THRU TR	SER 95-K-1 MTG PASS THRU CTF			D	CA
482580206	0	0	EQUITY	12		12	COMMON	KMS INDUSTRIES INC NEW				B-	
483008AE8	0	0	CORPBOND	150,000		150,000	CBOND	KAISER ALUMINUM & CHEMICAL	CORP SR NOTES			NR	NR
488357104	0	0	EQUITY	13,501	13,451	50	COMMON	KELWYNN INC-DEL					
49326R104	0	0	EQUITY	528		275	COMMON	KEY3MEDIA GROUP INC				D	
493397103	0	0	EQUITY	225	125	100	COMMON	KEYSTONE CAMERA PRODUCTS CORP					
49373X103	0	0	EQUITY	10,404,104	10,159,104	245,000	COMMON	KGEM PWR CORP	COM 144A				
494605108	0	0	EQUITY	8,660	8,060	600	CLASS	KINETIC DESIGN SYS LTD CL A					
494607104	0	0	EQUITY	10,400	10,000	400	COMMON	KINETIC MINERALS INC					
498326107	0	0	EQUITY	2,000		2,000	COMMON	KITTY HAWK INC				D	
498552108	0	0	EQUITY	750		750	COMMON	KLEINERTS INC				B	
49924N109	0.001	0	EQUITY	8		8	COMMON	KNOWLEDGEBROKER INC					



500453105	0	0	EQUITY	36,280	34,580	1,700	COMMON	KOMAG INC			D	
500750AC8	0	0	CORPBOND	403,000	119,000	284,000	CBOND CNV	KPNQWEST NV CNVBND#144A 10 %15	Mar12 DFLT		NR	WR
501337406	0	0	EQUITY	11,490	10,390	1,100	COMMON	KUSHNER LOCKE CO NEW			C	
501608202	0	0	EQUITY	121,065		121,065	PREFCONV	L & H CAP TR I		PRF INCOME EQUITY CONV RED SEC		
501708AB7	0	0	CORPBOND	500		500	CBOND	L A GEAR INC CONV SUB DEBS	RMD 7.75 11/30/2002		D	CA
501708101	0	0	EQUITY	2,600	2,500	100	COMMON	L A GEAR INC			C	
501921100	0	0	EQUITY	111,503	111,029	474	COMMON	LTV CORP NEW			D	
515052108	0	0	EQUITY	406		406	COMMON	LANDMARK BANK FOR SAVINGS	WHITMAN MASS			
515057107	0	0	EQUITY	28,412		28,412	COMMON	LANDMARK COMMUNITY BANCORP INC				
515547AC1	0	0	CORPBOND	12,023	10,083	1,940	CBOND	LANSBOROUGH CORP	SR NT			
515547107	0	0	EQUITY	733	459	274	COMMON	LANESBOROUGH CORP				
51806D100	0	0	EQUITY	7,700	5,000	2,700	COMMON	LASER MORTGAGE MANAGEMENT INC			NR	
521784306	0	0	EQUITY	1,787		1,787	COMMON	LEAK X ENVIRONMENTAL CORP NEW			C	
521863100	0	0	EQUITY	70,871	38,020	32,851	COMMON	LEAP WIRELESS INTERNATIONAL	INC		D	
52520L170	0	0	EQUITY	35,000,000		35,000,000	WARRANT	***WTS LB (LUX) EQUITY FIN SA	CHINA LOW EX PRICE WT ON			
52520L378	0	0	EQUITY	12,500,000		12,500,000	WARRANT	***WTS LEHMAN BROS LUXEMBOURG	EQUITY FIN S A WTS ON ABG			
52520L386	0	0	EQUITY	7,500,000		7,500,000	WARRANT	WTS LBFEF CALL WARRANT POWER	FINANCE CORP 144A DUE 3-8-2012			
52520L402	0	0	EQUITY	7,450,326		7,450,326	WARRANT	WTS LBFEF SA INDIAN LOW EX	PRICE WT IDEA CELLULAR LTD			
52520L410	0	0	EQUITY	30,000,000		30,000,000	WARRANT	WTS LBFEF SA CHINA LOW EX PRICE	WT SHANGHAI ZHENUA PORT			
52520L436	0	0	EQUITY	7,000,000		7,000,000	WARRANT	***WTS LBFEF CHINA LOW EXER	PRICE WT ON OFFSHORE OIL			
52520L451	0	0	EQUITY	4,000,000		4,000,000	WARRANT	***WTS LBFEF CHINA LOW EX PRICE	WTS COSCO SHIPPING CO 144A			
52520L477	0	0	EQUITY	7,500,000		7,500,000	WARRANT	***WTS LEHMAN BROS EQUITY FIN	SA IND LOW EX PR WTS ON			
52520L485	0	0	EQUITY	750,000		750,000	WARRANT	***WTS LEHMAN BROS EQUITY FIN	SA IND LOW EX PR WTS ON			
52520L527	0	0	EQUITY	7,500,000		7,500,000	WARRANT	WTS LEHMAN BROS EQUITY FIN SA	CHINA LOW EX PR WT ON INDSTR			
52520L535	0	0	EQUITY	630,338		630,338	WARRANT	***WTS LEHMAN BROS EQUITY FIN	S.A. ICEM IN INDIAN LOW EX PR			
52520L550	0	0	EQUITY	1,975,000		1,975,000	WARRANT	***WTS LEHMAN BROS EQUITY FIN	SA DLFU INDIAN LOW EX PR WRNT			
52520L576	0	0	EQUITY	20,000,000		20,000,000	WARRANT	***WTS LEHMAN BROS EQTY FIN SA	ACEM INDIAN LOW EX PR WRNT			
52520L600	0	0	EQUITY	2,000,000		2,000,000	WARRANT	WTS LEHMAN BROS EQUITY FIN S.A	MM INDIAN LOW EX PR WRNT			
52520L618	0	0	EQUITY	10,000,000		10,000,000	WARRANT	WTS LEHMAN BROS EQUITY FIN S.A	NIDFC INDIAN LOW EX PR WRNT			
52520L626	0	0	EQUITY	1,000,000		1,000,000	WARRANT	WTS LEHMAN BROS EQUITY FIN S.A	NSUEL INDIAN LOW EX PR WRNT			
52520L634	0	0	EQUITY	1,300,000		1,300,000	WARRANT	WTS LEHMAN BROS EQUITY FIN S.A	NACC INDIAN LOW EX PR WRNTT			
52520L642	0	0	EQUITY	6,500,000		6,500,000	WARRANT	WTS LEHMAN BROS EQUITY FIN S.A	NATP INDIAN LOW EX PR WRNTT			
52520L659	0	0	EQUITY	2,000,000		2,000,000	WARRANT	***WTS LEHMAN BROS EQ. FINANCE	NAXSB IND LOW EX PR WRNT 144A			
52520L675	0	0	EQUITY	1,750,000		1,750,000	WARRANT	***WTS LEHMAN BROS EQ FINANCE	SA NICICI IND LOW EX PR WRNT			
52520L683	0	0	EQUITY	300,000		300,000	WARRANT	***WTS LEHMAN BROS EQ. FINANCE	NMICE IND LOW EX PR WRNT 144A			
52520L691	0	0	EQUITY	5,000,000		5,000,000	WARRANT	***WTS LEHMAN BROS EQ. FINANCE	NMAST IND LOW EX PR WRNT 144A			
52520L725	0	0	EQUITY	7,500,000		7,500,000	WARRANT	***WTS LEHMAN BROS EQ. FINANCE	SA FORH IN LOW EX PR WRNT 144A			
52520L733	0	0	EQUITY	17,500,000		17,500,000	WARRANT	WTS LEHMAN BROS EQ FINANCE SA	GNC IN LOW EX 144A PR WRNTS			
52520L741	0	0	EQUITY	14,000,000		14,000,000	WARRANT	WTS LEHMAN BROS EQ FINANCE SA	GUJS IN LOW EX 144A PR WRNTS			
52520L758	0	0	EQUITY	2,500,000		2,500,000	WARRANT	WTS LEHMAN BROS EQ FINANCE SA	IBREL IN LOW EX 144A PR WRNTS			
52520L766	0	0	EQUITY	9,000,000		9,000,000	WARRANT	***WTS LEHMAN BROS EQ FINANCE	SA CBOI IN LOW EX 144A PR			
52520L774	0	0	EQUITY	1,500,000		1,500,000	WARRANT	***WTS LEHMAN BRS EQ FINNCE SA	NRELE IN LOW EX 144A PR WRNT			
52520L782	0	0	EQUITY	2,500,000		2,500,000	WARRANT	***WTS LEHMAN BROS EQ FINANCE	SA NTRT IN LOW EX 144A PR WRNT			
52520L790	0	0	EQUITY	5,000,000		5,000,000	WARRANT	***WTS LEHMAN BROS EQ FINANCE	SA UT IND LOW EX 144A PR WRNT			
52520L840	0	0	EQUITY	8,000,000		8,000,000	WARRANT	***WTS LEHMAN BROTHERS	INDIAN LOW EXERCISE PRICE WTS			
52522M127	0	0	EQUITY	7,000,000		7,000,000	WARRANT	***WTS LEHMAN BROS EQ FINANCE	SA DAQIN RAILWAY CH LOW EX PR			
52522M135	0	0	EQUITY	3,000,000		3,000,000	WARRANT	WTS LEHMAN BROS EQ FINANCE	SA CH LOW EX PR WRNT ON CHINA			
52522M143	0	0	EQUITY	13,500,000		13,500,000	WARRANT	***WTS LEHMAN BROS EQ FINANCE	SCS IN INDIAN LOW EX PR WRNTS			
52522M150	0	0	EQUITY	12,500,000		12,500,000	WARRANT	WTS LEHMAN BROS EQ FINANCE SA	NTLDI IN INDIAN LOW EX PR WRNT			
52522M168	0	0	EQUITY	25,000,000		25,000,000	WARRANT	WTS LEHMAN BROS EQ FINANCE	SA SPCM IN INDIAN LOW EX PR			
52522M176	0	0	EQUITY	25,000,000		25,000,000	WARRANT	WTS LEHMAN BROS EQ FINANCE SA	NLC IN INDIAN LOW EX PR WRNT			
52522M184	0	0	EQUITY	5,000,000		5,000,000	WARRANT	WTS LEHMAN BROS EQ FINANCE SA	TECHM IN INDIAN LOW EX PR WRNT			
52522M192	0	0	EQUITY	10,000,000		10,000,000	WARRANT	WTS LEHMAN BROS EQ FINANCE SA	STLT IN INDIAN LOW EX PR WRNTS			
52522M200	0	0	EQUITY	50,000,000		50,000,000	WARRANT	WTS LEHMAN BROS EQ FINANCE SA	SAIL IN INDIAN LOW EX PR WRNTS			
52522M218	0	0	EQUITY	5,000,000		5,000,000	WARRANT	WTS LEHMAN BROS EQ FINANCE SA	IIB IN INDIAN LOW EX PR WRNTS			
52522M226	0	0	EQUITY	24,598,439		24,598,439	WARRANT	***WTS LEHMAN BROTHERS LUX SA	CALL WTS ON ONGC 144A			
52522M234	0	0	EQUITY	1,150,000		1,150,000	WARRANT	***WTS LEHMAN BROTHERS LUX SA	CALL WTS ON CONSLTD CONSTRTN			
52522M242	0	0	EQUITY	1,500,000		1,500,000	WARRANT	***WTS LEHMAN BROTHERS LUX SA	CALL WTS KOUTONS RETAIL INDIA			
52522M259	0	0	EQUITY	24,727,529		24,727,529	WARRANT	***WTS LEHMAN BROS EQI FIN SA	LOW PRC WTS ON INDIAN OIL CORP			
52522M267	0	0	EQUITY	30,000,000		30,000,000	WARRANT	***WTS LEHMAN BROTHERS	(LUXEMBOURG) EQUITY FINANCE SA			
52522M275	0	0	EQUITY	4,500,000		4,500,000	WARRANT	***WTS LEHMAN BROTHERS (LUXMB)	EQUITY FINANCE SA CAL WTS ON			
52522M283	0	0	EQUITY	2,498,392		2,498,392	WARRANT	***WTS LEHMAN BRO(LUX) SA	CALL WTS ON CHINA AVIATION OPT			
52522M291	0	0	EQUITY	10,000,000		10,000,000	WARRANT	***WTS LEHMAN BRO(LUX) SA	CALL WTS ON IFCI LTD			
52522M309	0	0	EQUITY	1,527		1,527	WARRANT	LEHMAN BRO-GUANGZHOU	WTS,AC K=0001 16Nov12 C			

52522M317	0	0	EQUITY	1,583		1,583	WARRANT	LEHMAN BRO-SHANGHAI	WTS,AC K=0001 16Nov12 C		
52522M325	0	0	EQUITY	10,000,000		10,000,000	WARRANT	***WTS LEHMAN BROS EQ FINANCE	SA PETROCHINA CHINA LOW EX PR		
52522M341	0	0	EQUITY	10,000,000		10,000,000	WARRANT	***WTS LEHMAN BROS LUXEMBOURG	CHINA LOW EXERCISE PRICE WT		
52522M358	0	0	EQUITY	10,000,000		10,000,000	WARRANT	***WTS LEHMAN BROS LUXEMBOURG	CHINA LOW EX PRICE WT 144A		
52522M408	0	0	EQUITY	4,500,000		4,500,000	WARRANT	***WTS LEHMAN BROS LUXEMBOURG	EQUITY FIN S A CHINA LOW EX PR		
52522M416	0	0	EQUITY	5,000,000		5,000,000	WARRANT	***WTS LEHMAN BROS LUX EQ FIN	SA CNA LOW EX PR WTS ON 144A		
52522M424	0	0	EQUITY	5,000,000		5,000,000	WARRANT	***WTS LEHMAN BROS LUX EQUITY	FIN SA CHINA LOW EXCR PRC WTS		
52522M481	0	0	EQUITY	12,500,000		12,500,000	WARRANT	***WTS LEHMAN BROS LUXEMBOURG	EQUITY FIN S A CHINA LOW EX PR		
52522M515	0	0	EQUITY	1,000,000		1,000,000	WARRANT	***LEHMAN BROS LUXEMBOURG	EQI FIN S A ZERO STRIKE DELTA		
52522M531	0	0	EQUITY	1,000,000		1,000,000	WARRANT	***WTS LEHMAN BROS LUXEMBOURG	EQUITY FIN SA CHINA LOW EX PR		
52522M572	0	0	EQUITY	2,500,000		2,500,000	WARRANT	***WTS LEHMAN BROS EQ FINANCE	SA RW		
52522M580	0	0	EQUITY	500,000		500,000	WARRANT	***WTS LEHMAN BROTHERS EQUITY	FINANCE TPWR IN		
52522M606	0	0	EQUITY	1,000,000		1,000,000	WARRANT	***WTS LEHMAN BROS LUXEMBOURG	EQUITY FIN SA INDIAN LOW EXER		
52536PAE8	0	0	CORPBOND	305,000		305,000	CBOND	LEINER HEALTH PRODS INC	SENIOR SUB NOTE	NR	WR
527010102	0	0	EQUITY	250		250	COMMON	LESLIE FAY COMPANIES INC		D	
527482103	0	0	EQUITY	3,800	3,500	300	COMMON	LEVITZ FURNITURE INC		D	
529106106	0	0	EQUITY	6		6	COMMON	LEXINGTON INSTRUMENTS CORP			
53215R100	0	0	EQUITY	540	140	400	COMMON	LIFEPOINT INC		NR	
53219E808	0.009	0	EQUITY	2	1	1	COMMON	LIFELINE BIOTECHNOLOGIES INC			
535100101	0	0	EQUITY	33		33	COMMON	LINCORP HOLDINGS INC			
535763114	0	0	EQUITY	3,628	3,613	15	WARRANT	WTS LINK ENERGY LLC			
536257108	0	0	EQUITY	1,268	868	400	COMMON	LIONEL CORP			
537902108	0	0	EQUITY	440	100	340	COMMON	***LIVENT INC		NR	
54229R102	0	0	EQUITY	3,254,406	20,806	3,233,600	COMMON	LONE STAR LIQUIDATING TRUST			
546418AB0	0	0	MUNIBOND	70,000		70,000	MUNICIPL	LOUISIANA STATE AGRIC FIN AU	#NAME?	D	
550260103	0	0	EQUITY	7,300	6,500	800	COMMON	LUMINANT WORLDWIDE CORP		D	
55267M103	0	0	EQUITY	6,485	5,486	999	COMMON	MCORP			
55267M301	0	0	EQUITY	116		116	MMPREF	M CORP MONEY MARKET PFD SER A		NA	NA
55270M108	0	0	EQUITY	57,477		57,477	COMMON	MCSI INC		D	
552712101	0	0	EQUITY	129,300		129,300	COMMON	MEI DIVERSIFIED INC		D	
553424409	0	0	EQUITY	19,820	8,120	11,700	COMMON	MPTV INC	COM		
553903105	0	0	EQUITY	325	300	25	COMMON	MTI TECHNOLOGY CORP		D	
55405T101	0	0	EQUITY	785,069		785,069	COMMON	MYR GROUP INC	144A		
559071204	0.004	0	EQUITY	1		1	COMMON	MAGELLAN ENERGY LTD	NEW		
559150206	0	0	EQUITY	1,375	1,250	125	COMMON	MAGIC MARKER INDUSTRIES INC	NEW		
559721303	0.001	0	EQUITY	22	21	1	COMMON	MAGNUM RESOURCES INC-DEL NEW			
560568107	0	0	EQUITY	1,160		1,160	COMMON	MAINE SUGAR INDUSTRIES INC			
562230102	0	0	EQUITY	10		10	COMMON	MANCHESTER LIFE&CAS MGMT CORP			
566244109	0	0	EQUITY	2,050,208	49,594	2,000,614	COMMON	MARCHFIRST INC		D	
566536306	0	0	EQUITY	300		300	COMMON	MAREX INC		NR	
566600102	0	0	EQUITY	2,500	1,500	1,000	COMMON	MARGAUX LIQUIDATION CORP	WITH DUE BILLS	D	
57059N109	0	0	EQUITY	1		1	COMMON	MARKETING CONCEPTS INTL		NR	
5.77E+204	0.002	0	EQUITY	1		1	COMMON	MATRIX RESOURCE HLDGS INC	COM NEW	NR	
577906100	0	0	EQUITY	40,900	40,500	400	COMMON	MAXAXAM CORP		NR	
579865AH9	0	0	CORPBOND	754,400	735,000	19,400	CBOND	MCCRORY CORP SF S/D-REG-	CALLABLE	D	NR
58401N102	0	0	EQUITY	688,300	670,300	18,000	COMMON	MED DIVERSIFIED INC		D	
584364202	0	0	EQUITY	13,927		13,927	COMMON	MEDGROUP INC-CALIF NEW			
58461M101	0	0	EQUITY	34,366		34,366	REIT	MEDICAL PROPERTIES INC			
584642102	0	0	EQUITY	6,692	5,692	1,000	COMMON	MEDICALOGIC/MEDSCAPE INC		D	
584917108	0	0	EQUITY	4,000		4,000	COMMON	MEDIVIX INC			
584951107	0	0	EQUITY	147,355	2,500	144,855	COMMON	MEGAFOODS STORES INC			
584953103	0	0	EQUITY	2,300	1,000	1,300	COMMON	MEDISYS TECHNOLOGIES INC		NR	
585162308	0	0	EQUITY	166		166	COMMON	MEGO FINANCIAL CORP NEW		C	
585730104	0	0	EQUITY	5,520	520	5,000	COMMON	MELTRONIX INC			
589493105	0	0	EQUITY	56,744		56,744	COMMON	MERET INC			
590436101	0	0	EQUITY	75,000	74,500	500	COMMON	MERRY-GO-ROUND ENTERPRISES INC		D	
59159PAA7	0	0	CORPBOND	1	-1	2	CBOND	METRICOM INC/METRICOM FINANCE	IN DEFAULT	D	WR
591647102	0	0	EQUITY	34,462	19,802	14,660	COMMON	METROCALL INC		C	
591911102	0	0	EQUITY	14,911		14,911	COMMON	METROPOLITAN FEDERAL BANK FSB			
595028101	0	0	EQUITY	1,300		1,300	COMMON	MICROCOMPUTER MEMORIES INC			
595089103	0	0	EQUITY	14,500	4,500	10,000	COMMON	MICROMEDICAL DEVICES INC			
59523F100	0	0	EQUITY	5,460	5,450	10	COMMON	MID-AMERICAN WASTE SYSTEMS INC		C	
598126100	0	0	EQUITY	3,801	1	3,800	COMMON	MIDWAY AIRLINES CORP		D	
598622108	0	0	EQUITY	240,650	129,650	111,000	COMMON	MIGRATEC INC		NR	

60037M102	0	0	EQUITY	1,000		1,000	COMMON	MILLENIUM MEDICAL SUPPLY CORP				
605288208	0	0	EQUITY	1,661	1	1,660	COMMON	MISSISSIPPI CHEMICAL CORP			D	
607415106	0	0	EQUITY	39,004	33,600	5,404	COMMON	MOBILEMEDIA CORP-CL A			D	
608712105	0	0	EQUITY	5,100	5,000	100	COMMON	MOLTEN METAL TECHNOLSHR	USD	0.01USD	D	
619027105	0	0	EQUITY	72,550	8,000	64,550	COMMON	MORSE BOULGER INTL CORP				
61910V102	0	0	EQUITY	14,367	4,000	10,367	COMMON	MORTGAGE.COM INC			NR	
624011102	0	0	EQUITY	1,600	1,100	500	COMMON	MOUNTAIN ENERGY INC				
62545P106	0	0	EQUITY	1,737	931	806	COMMON	MULTIPLEX SERVICES INC				
628690109	0	0	EQUITY	10,600	5,600	5,000	COMMON	MYTURN.COM INC			D	
628914103	0	0	EQUITY	122,566		122,566	COMMON	NESB CORP				
629478108	0	0	EQUITY	16,650	16,550	100	COMMON	NX NETWORKS INC			D	
629775206	0	0	EQUITY	22,500	2,500	20,000	COMMON	NAHAMA & WEAGANT ENERGY CO NEW			C	
636911109	0	0	EQUITY	44,125	42,125	2,000	COMMON	NATIONAL MEDPLEX CORP				
638588103	0	0	EQUITY	49,500	44,000	5,500	COMMON	***NATIONSRENT INC			D	
63902Q109	0	0	EQUITY	300		300	COMMON	NATUREWELL INC				
640506101	0	0	EQUITY	2,570	1,570	1,000	COMMON	NEON COMMUNICATIONS INC			D	
64064R109	0	0	EQUITY	6,848		6,848	COMMON	NEOSTAR RETAIL GROUP INC			D	
641147103	0	0	EQUITY	450	200	250	COMMON	NETPLEX GROUP INC			NR	
64122D506	0	0	EQUITY	363,290	8,200	355,090	COMMON	NETWORK PLUS CORP			D	
647616AA9	0	0	CORPBOND	2,000		2,000	CBOND	NEW ORLEANS GREAT NORTHERN RY	CUM INCM DEB-REG-		NA	NA
648867109	0	0	EQUITY	6,500		6,500	ADR	***NEW TEL LTD	SPONSORED ADR			
650097108	0	0	EQUITY	10,000		10,000	COMMON	NEW YORK TELECOMPUTING &	VIDEOTEX CORP			
65333FAS6	0	0	CORPBOND	5,000		5,000	CBOND CNV	NEXTEL PARTNERS INC	CONV		BBB+	NA
657077103	0	0	EQUITY	88,000		88,000	COMMON	NORTH AMERICAN RECYCLING	SYSTEMS INC		NR	
666408109	0	0	EQUITY	2,300	2,000	300	COMMON	NORTHGATE COMPUTER CORP				
668367AD7	0	0	CORPBOND	4,010,000		4,010,000	CBOND	NORTHWESTERN STEEL & WIRE	CO SR NT		NR	NR
670096106	0	0	EQUITY	2,000		2,000	COMMON	NOVO CORP				
67053K100	0	0	EQUITY	84,064		84,064	COMMON	NUMERICA FINANCIAL CORP				
670609106	0	0	EQUITY	14,900	9,900	5,000	COMMON	NUTRI BEVCO INC				
670660109	0	0	EQUITY	9,435	9,385	50	COMMON	NYCAL CORP				
67083Q101	0	0	EQUITY	47,280	18,000	29,280	COMMON	OCA INC			B+	
67087TCZ2	0	0	MORTGAGE	4,000,000		4,000,000	CMO	OMI TRUST MTGPC/SERIES 2001-D	M-2-FIXED RT		D	C
671009108	0	0	EQUITY	5,601		5,601	COMMON	ORA ELECTRONICS INC				
674098207	0	0	EQUITY	11,065	11,004	61	COMMON	***OAKWOOD HOMES CORPORATION			D	
675853105	0	0	EQUITY	5		5	COMMON	ODESSA FOODS INTERNATIONAL INC				
677877102	0	0	EQUITY	2,650	2,600	50	COMMON	OIL INTERNATIONAL LTD				
681908109	0	0	EQUITY	188,615	184,315	4,300	COMMON	OMNIMAX INC				
682124102	0	0	EQUITY	15,100		15,100	COMMON	OMNITEC INC				
68243R104	0	0	EQUITY	2,000		2,000	COMMON	ONEFAMILY.COM INC				
682655105	0	0	EQUITY	9,300	8,300	1,000	COMMON	ONEITA INDUSTRIES INC			C	
682735113	0	0	EQUITY	2,000		2,000	WARRANT	ONO FINANCE PLC CNVBND#A\$CT ZE	ROCPN31May09 144A		CCC+	NA
683817100	0	0	EQUITY	19,226	901	18,325	COMMON	OPTEL INC NON-VTG 144A				
683891105	0	0	EQUITY	22,335		22,335	COMMON	OPTO MECHANIK INC			D	
686165101	0	0	EQUITY	12,200	7,900	4,300	COMMON	ORFA CORP OF AMERICA				
689019206	0	0	EQUITY	250	200	50	COMMON	OTIS OIL & GAS CORP NEW				
690020AD4	0	0	CORPBOND	10,000		10,000	CBOND CNV	OUTBOARD MARINE CORP SUB DEB	CONV		NR	NA
690128103	0	0	EQUITY	800		800	COMMON	OUTRIGHT INDUSTRIES INC				
69331D106	0	0	EQUITY	17,884	17,646	238	COMMON	PGI INC				
693344AC7	0	0	CORPBOND	21,052,000	19,906,000	1,146,000	CBOND CNV	PHP HEALTHCARE CORPORATION	SUB DEB CV		NR	C
69365W103	0	0	EQUITY	46,806	46,579	227	ADR	***P T TOBA PULP LESTARI	SPONSORED ADR			
693716102	0	0	EQUITY	640	340	300	COMMON	PACAD INC				
69372L850	0	0	EQUITY	1		1	COMMON	PACEL CORP	NEW		NR	
695533109	0	0	EQUITY	1,556		1,556	COMMON	***PAGE PETROLEUM LTD				
695624106	0	0	EQUITY	103,600	101,300	2,300	COMMON	PAIN SUPPRESSION LABS INC				
695790105	0	0	EQUITY	346,994	342,510	4,484	COMMON	PAIUTE OIL & MINING CORP			D	
697757102	0	0	EQUITY	27,640	21,595	6,045	COMMON	PAN AM CORP			D	
698106101	0	0	EQUITY	16,526		16,526	COMMON	PANACO INC			D	
69829X101	0	0	EQUITY	40,900	35,000	5,900	COMMON	PANAMERICAN BANCORP			NR	
69912K990	0	0	EQUITY	20,400	16,300	4,100	COMMON	PARAGON TRADE BRANDS INC	ESCROW			
699610101	0	0	EQUITY	20		20	COMMON	PARIS INDS CORP				
700678105	0	0	EQUITY	75		75	COMMON	PARK PHARMACY CORPORATION				
702140203	0	0	EQUITY	100		100	COMMON	PARTS.COM INC	NEW		NR	
703193102	0	0	EQUITY	15,300	1,000	14,300	COMMON	PATHE COMMUNICATIONS CORP				
70321G117	0	0	EQUITY	31,200		31,200	WARRANT	WTS PATHNET INC				

704324102	0	0	EQUITY	160		160	COMMON	PAY TELEVISION CORP				
704378405	0	0	EQUITY	45,532	25,532	20,000	COMMON	PAYLESS CASHWAYS INC NEW	\$0.01 PAR			
70522M103	0	0	EQUITY	185		185	ADR	PECOM ENERGIA S A SPONSORED AD	R REPSTG 2 CL B SH			
70557P104	0	0	EQUITY	32	12	20	COMMON	PEGASUS INDUSTRIES INC-NEV				
707075305	0	0	EQUITY	75		75	COMMON	PENGUIN GROUP INC NEW	\$0.006 PAR			
707630109	0	0	EQUITY	1,675	667	1,008	COMMON	PENN STAR OIL CORP				
713658201	0	0	EQUITY	9,519	9,153	366	COMMON	PEREGRINE ENTERTAINMENT LTD	NEW			
71366Q101	0	0	EQUITY	12	4	8	COMMON	PEREGRINE SYSTEMS INC			D	
714275104	0	0	EQUITY	183,043	4,000	179,043	COMMON	PERPETUAL FINANCIAL CORP				
716950100	0	0	EQUITY	9,500	7,500	2,000	COMMON	PHARMAPRINT INC			NR	
717113AA2	0	0	CORPBOND	1,957,306	1,914,000	43,306	CBOND	PHAR-MOR INC	SR NOTE		NR	
719088502	0	0	EQUITY	88,900	100	88,800	COMMON	PHOENIX LASER SYSTEMS INC NEW			NR	
719095101	0	0	EQUITY	19,400		19,400	COMMON	PHOENIX MEDICAL TECHNOLOGY INC				
71940K109	0	0	EQUITY	436,120	23,770	412,350	COMMON	PHYSICIAN COMPUTER NETWORK INC			B-	
71941S101	0	0	EQUITY	77,600	2,600	75,000	COMMON	PHYSICIANS RESOURCE GROUP INC				
720888304	0	0	EQUITY	92	12	80	COMMON	PIEZO ELECTRIC PRODUCTS INC	NEW			
721501104	0	0	EQUITY	1,000		1,000	COMMON	PILLOWTEX CORP			D	
723876108	0	0	EQUITY	47,887		47,887	COMMON	PIONEER SAVINGS BANK FSB				
723886107	0	0	EQUITY	16,517	17	16,500	COMMON	PIONEER SYSTEMS INC				
727557100	0	0	EQUITY	1,250		1,250	COMMON	PLASTIC SURGERY CO			D	
729513101	0	0	EQUITY	53,933		53,933	COMMON	PLYMOUTH FIVE CENTS SAVINGS	BANK-MASS			
73037P108	0	0	EQUITY	90,515	77,244	13,271	COMMON	POCON INC-UTAH				
731095105	0	0	EQUITY	22,095	17,767	4,328	COMMON	POLAROID CORP			D	
731649406	0	0	EQUITY	53,888	44,090	9,798	ADR	***POLLY PECK INTERNATIONAL	PLC-SPONSORED ADR			
732852108	0	0	EQUITY	107,450	300	107,150	COMMON	POPE EVANS & ROBBINS INC				
740061106	0	0	EQUITY	1,173	588	585	COMMON	PRE-CELL SOLUTIONS INC				
740504105	0	0	EQUITY	5,000	1,200	3,800	COMMON	PREMIER ENERGY CORP				
741620108	0	0	EQUITY	150	100	50	COMMON	PRIMIX SOLUTIONS INC			NR	
742576309	0	0	EQUITY	14,359	3,334	11,025	COMMON	PRINTRON INC NEW				
742918501	0	0	EQUITY	438		200	COMMON	PROSPECT GROUP INC NEW	\$0.01 PAR		LIQU	
743098105	0	0	EQUITY	5,000		5,000	COMMON	PRODUCTS & PATENTS LTD				
743188104	0	0	EQUITY	703,098	60,780	642,318	COMMON	PROGENITOR INC			NR	
743209108	0	0	EQUITY	66,718		66,718	COMMON	PROGRAMMING & SYSTEMS INC				
743263AA3	0	0	EQUITY	2,097,243	26,020	2,071,223	COMMON	PROGRESS ENERGY INC	CONTINGENT VALUE OBLIGATION			
74342L105	0	0	EQUITY	46,522	5,855	40,667	COMMON	PROMEDCO MANAGEMENT CO			NR	
74437C101	0	0	EQUITY	620,909	269,255	351,654	COMMON	PSINET INC			D	
74623G106	0	0	EQUITY	1		1	COMMON	PURE H2O INC				
746906106	0	0	EQUITY	485	185	300	COMMON	QANTEL CORP			D	
747275105	0	0	EQUITY	5,965	5,645	320	COMMON	QINTEX ENTERTAINMENT INC				
747309102	0	0	EQUITY	270,770		270,770	COMMON	QUADREX CORP			C	
74762K306	0	0	EQUITY	1,000		1,000	COMMON	QUANTECH LTD				
747936102	0	0	EQUITY	43,107	3,000	40,107	COMMON	***QUESTEC INC	(FRM QUESTEC.COM INC)		NR	
748337102	0	0	EQUITY	11,000	10,000	1,000	COMMON	QUENTRA NETWORKS INC			D	
749265104	0	0	EQUITY	4,200	4,000	200	COMMON	RB ROBOT CORP				
749412AA0	0	0	CORPBOND	14,000	9,000	5,000	CBONDCNV	RDM SPORTS GROUP INC	CONV SUB DEB		BBB-	
74972EAH1	0	0	CORPBOND	10,000		10,000	CBOND	RSL COMMUNICATIONS PLC	SR NOTE		NR	
750490104	0	0	EQUITY	180	80	100	COMMON	RADLON INC				
750789109	0	0	EQUITY	5,000		5,000	COMMON	RAILWORKS CORPORATION			D	
75156P207	0	0	EQUITY	5,178	4,337	841	COMMON	RAMP CORPORATION			D	
751571100	0	0	EQUITY	10,000	8,000	2,000	COMMON	RAMPART GENERAL INC			NR	
75281F108	0	0	EQUITY	333		333	COMMON	***RANGE ENERGY INC			NR	
754054104	0	0	EQUITY	1,000		1,000	COMMON	RASCALS UNLIMITED INC				
754900108	0	0	EQUITY	24,800	12,450	12,350	COMMON	***REA GOLD CORP			C	
756215208	0	0	EQUITY	418	218	200	COMMON	RECLAIM INC NEW				
75866G109	0	0	EQUITY	589	401	188	COMMON	REFCO INC			D	
758756308	0	0	EQUITY	142,998	500	142,498	COMMON	REGAL COMMUNICATIONS CORP NEW				
759000102	0	0	EQUITY	5,100	100	5,000	COMMON	REGINA CO INC			NR	
761058106	0	0	EQUITY	10,150	350	9,800	COMMON	RESERVE INDUSTRIES CORP				
762430205	0	0	EQUITY	10,635	6,855	3,780	COMMON	RHYTHMS NETCONNECTIONS INC			D	
765635AA5	0	0	CORPBOND	25,000		25,000	CBOND	RICKEL HOME CTRS INC	SR NOTES		NA	
776385106	0	0	EQUITY	6,000		6,000	COMMON	ROONEY PACE GROUP INC				
778276105	0	0	EQUITY	20,771	20,040	731	COMMON	A J ROSS LOGISTICS INC				
780749107	0	0	EQUITY	128,934	128,534	400	COMMON	ROYALE GROUP LTD			NR	
784125106	0	0	EQUITY	348,935		348,935	COMMON	SFE TECHNOLOGIES				

784185209	0	0	EQUITY	21,520	1,520	20,000	COMMON	SGI INTERNATIONAL NEW				
784830101	0	0	EQUITY	1,000		1,000	COMMON	ST SYSTEMS INC-DEL				
786416107	0	0	EQUITY	242,450	241,900	550	COMMON	SAFE TECHNOLOGIES INTL INC			NR	
786417105	0	0	EQUITY	400	200	200	COMMON	SAFE WASTE SYSTEMS INC				
79466R101	0	0	EQUITY	100		100	COMMON	SALESREPCENTRAL.COM INC				
795916105	0	0	EQUITY	35,000		35,000	COMMON	***SAMSYS TECHNOLOGIES INC			NR	
8.00E+211	0	0	EQUITY	155	150	5	COMMON	SANCTUARY WOODS MULTIMEDIA	CORP-DEL			
801017104	0	0	EQUITY	15,000	5,000	10,000	COMMON	SANI-TECH INDUSTRIES INC				
802054106	0	0	EQUITY	100		100	COMMON	SANTA FE INTERNATIONAL INC-	COLO			
802233106	0	0	EQUITY	1,266	900	366	ADR	***SANTA ISABEL SA	SPONSORED ADR			
80382HAA0	0	0	MORTGAGE	2,200,000		2,200,000	ASSETBK	SASCO NET INTEREST MARGIN TRUS	T 0.000% 20360227 SERIES# WF1A	CCC	NR	
808649305	0	0	EQUITY	7,218	3,841	3,377	COMMON	SCIENT INC		D		
808766109	0	0	EQUITY	8,116		8,116	COMMON	SCIENTIFIC MEASUREMENT SYS INC		C		
808807101	0	0	EQUITY	200		200	COMMON	***SCINTILORE EXPLORATIONS LTD				
811035104	0	0	EQUITY	1,000		1,000	COMMON	SCRIBE SYSTEMS INC				
81170X101	0	0	EQUITY	2		2	COMMON	SEACOAST HOLDING CORPORATION				
812209104	0	0	EQUITY	626	62	564	COMMON	SEARCH FINANCIAL SERVICES INC		D		
813703105	0	0	EQUITY	383,000	373,000	10,000	COMMON	SECURE COMMUNICATIONS &	TECHNOLOGY INC			
815714100	0	0	EQUITY	6,380	3,430	2,950	COMMON	SEEBURG CORP				
815723200	0	0	EQUITY	795	296	499	COMMON	SEED PRODUCTS INTERNATIONAL	INC NEW			
81662EAA6	0	0	CORPBOND	45,207,000	450,000	44,757,000	CBOND	SEMI-TECH CORP 11.500% 2003081	5 DFLT		WR	
816629109	0	0	EQUITY	15,000	14,000	1,000	COMMON	SEMICON INC				
81747S106	0	0	EQUITY	204,000		204,000	COMMON	SERAC HOLDINGS INC		B-		
817587108	0	0	EQUITY	21,000	1,000	20,000	COMMON	SERVICE MERCHANDISE CO INC		NR		
819319500	0	0	EQUITY	139,910	126,408	13,502	COMMON	SHAMAN PHARMACEUTICALS INC	COM PAR \$0.001	D		
819443102	0	0	EQUITY	10,260	10,200	60	COMMON	SHANNON GROUP INC		NR		
821188109	0	0	EQUITY	300		300	COMMON	SHEFFIELD INDUSTRIES INC				
821374105	0	0	EQUITY	30		30	COMMON	SHELBOURNE PPTY S II INC		NR		
823213AA1	0	0	CORPBOND	258,000		258,000	CBOND CNV	SHENGDA TECH INC	SR NT CONV 144A			
825853AA2	0	0	CORPBOND	7,000		7,000	CBOND	SIDECO AMERICANA SA	SERIES A NTS 144A	NR	NA	
827708108	0	0	EQUITY	10		10	COMMON	SILVER EUREKA CORP		NR		
82967Y104	0	0	EQUITY	269,918	246,400	23,518	COMMON	***SIRVA INC		D		
830798401	0	0	EQUITY	38,959		38,959	COMMON	SKOLNIKS INC NEW				
831699103	0	0	EQUITY	32	4	28	COMMON	SMAVE SOLUTIONS INC				
831858105	0	0	EQUITY	12,800	1,000	11,800	COMMON	SMITH CORONA CORP		D		
831913108	0	0	EQUITY	107,850	107,550	300	COMMON	***SMARTIRE SYSTEMS INC		C		
834182AT4	0	0	CORPBOND	58,000		58,000	CBOND CNV	SOLECTRON CORP	CONV SR NT	NR	WR	
834912107	0	0	EQUITY	470		470	COMMON	SOLAR TECHNOLOGY CORP				
83546Q109	0	0	EQUITY	31,865	25,733	6,132	COMMON	SONICBLUE INC		D		
8.36E+112	0	0	EQUITY	14,000	10,000	4,000	COMMON	SONUS COMMUNICATION HLDGS INC				
836153304	0	0	EQUITY	20,020		20,020	COMMON	SOURCE MEDIA INC NEW		C		
847607108	0	0	EQUITY	11,152	10,904	248	CLASS	SPECTRAVISION INC-CL B		D		
848554101	0	0	EQUITY	11,200	1,000	10,200	COMMON	SPINTEK GAMING TECHNOLOGIES	INC			
849198106	0	0	EQUITY	106,705		106,705	COMMON	SPORTSTOWN INC			NR	
854923109	0	0	EQUITY	59,900	42,000	17,900	COMMON	STAR TELECOMMUNICATIONS INC		D		
855682100	0	0	EQUITY	106,087		106,087	COMMON	STARS TO GO INC			NR	
857658108	0	0	EQUITY	129,772		129,772	COMMON	STATEWIDE BANCORP-N.J.				
85771N107	0	0	EQUITY	21,400	40	21,360	COMMON	STATORDYNE CORP			NR	
858127AB9	0	0	CORPBOND	250,000		250,000	CBOND	STEEL HEDDLE MANUFACTURER CO	SR SUB NOTE	NR	NR	
859405201	0	0	EQUITY	8,850	8,450	400	COMMON	STERLING MEDICAL SYSTEMS INC				
8.62E+107	0	0	EQUITY	64,421	9,000	55,421	COMMON	STORAGENETWORKS INC SHR	NPV USD		NR	
86279P107	0.001	0	EQUITY	1		1	COMMON	STRATERA INC				
863238101	0	0	EQUITY	10,000	5,000	5,000	COMMON	STREAMLOGIC CORP		C		
863317103	0	0	EQUITY	1,200		1,200	COMMON	STRINGS LTD				
863451100	0	0	EQUITY	10,000		10,000	COMMON	STROUDS INC		D		
863583209	0	0	EQUITY	255		255	COMMON	STRUTHERS INDUSTRIES INC NEW		C		
864222203	0	0	EQUITY	6,142	200	5,942	COMMON	STYLES ON VIDEO INC NEW		NR		
866749203	0	0	EQUITY	56,700		56,700	PREFCONV	SUN FINANCING I-7% CONV TRUST	PFD SECS-144A			
866925100	0	0	EQUITY	1,222		1,222	COMMON	SUNBELT NURSERY GROUP INC-DEL		D		
867071102	0	0	EQUITY	1,970	1,945	25	COMMON	SUNBEAM CORP-DEL NEW		D		
867071128	0	0	EQUITY	41,257		41,257	WARRANT	WTS SUNBEAM CORP DEL NEW				
86769L103	0	0	EQUITY	24,454	24,048	406	COMMON	SUNRISE TECHNOLOGIES INTL INC		C		
867903106	0	0	EQUITY	11,680		11,680	COMMON	SUNRISE SVGS & LOAN ASSN FLA	CL A		NR	
867908105	0	0	EQUITY	4,600	4,300	300	COMMON	SUNSTAR INTERNATIONAL INC				

867925109	0	0	EQUITY	922		922	COMMON	SUNSTYLE CORP				
868047101	0	0	EQUITY	87,290	7,000	80,290	COMMON	SUPERCOMPUTING SOLUTIONS INC				
868446204	0	0	EQUITY	141,601	815	140,786	PREFERED	SUPERMARKETS GENERAL HOLDINGS	CORP-\$3.52 CUM EXCH RED PFD	NA	NA	
868581109	0	0	EQUITY	440	340	100	COMMON	SUPERWIPES INC				
86859F107	0	0	EQUITY	300	190	110	COMMON	SUPREMA SPECIALTIES INC		D		
87150R105	0	0	EQUITY	341		341	COMMON	SYMBIAT INC		NR		
871504106	0	0	EQUITY	13,450		13,450	COMMON	SYMBION INC				
871512208	0	0	EQUITY	1,094	794	300	COMMON	SYMBOLICS INC NEW		C		
871578100	0	0	EQUITY	1,000		1,000	COMMON	SYNCRONYS SOFTCORP		NR		
871839205	0	0	EQUITY	7,182	5,307	1,875	COMMON	SYSTEM SOFTWARE ASSOCIATES INC	NEW	D		
871943106	0	0	EQUITY	500		500	COMMON	SYMPLEX COMMUNICATIONS CORP				
872363106	0	0	EQUITY	33,000		33,000	COMMON	TDX CORP				
872450200	0	0	EQUITY	59	48	11	COMMON	T I C INDUSTRIES INC				
872918107	0	0	EQUITY	1,403,830	12,703	1,391,127	COMMON	TSL HOLDINGS INC		C		
873054209	0	0	EQUITY	345	45	300	COMMON	TU INTERNATIONAL INC-NEW				
873061105	0	0	EQUITY	6,600	5,400	1,200	COMMON	TVC TELECOM INC				
873063309	0	0	EQUITY	564		564	COMMON	TV COMMUNICATIONS NETWORK INC	NEW	NR		
87377Q104	0	0	EQUITY	810		810	COMMON	TAG GROUP INC				
876628207	0	0	EQUITY	232,128		232,128	PREFCONV	TATHAM OFFSHORE INC-12% CONV	EXCH PFD SER A	NA	NA	
878227107	0	0	EQUITY	29,000	20,000	9,000	COMMON	TECFIN CORP				
87873C104	0	0	EQUITY	6,677	5,498	1,179	COMMON	TECHNOLOGY TRANSFER INC				
879002103	0	0	EQUITY	8,944	5,426	3,518	COMMON	TEECO PROPERTIES LP	UNITS LTD PARTNERSHIP INT			
87942L101	0	0	EQUITY	93,500	58,500	35,000	COMMON	TELEHUBLINK CORP				
879422103	0	0	EQUITY	92,103	76,840	15,263	COMMON	TELEGROUP INC		D		
8.80E+207	0	0	EQUITY	5,030	3,250	1,780	COMMON	TELESERVICES INTERNET GROUP	INC NEW			
87959YAA1	0	0	CORPBOND	11,412,700	11,010,000	402,700	CBOND	TELIGENT INC	SR NOTES	NR	NR	
87959Y103	0	0	EQUITY	1,605	1,225	380	COMMON	TELIGENT INC-CL A		D		
87960H107	0	0	EQUITY	1,974		1,974	COMMON	TELICONICS INC				
879681203	0	0	EQUITY	9		9	COMMON	TELLUS INDUSTRIES INC NEW		NR		
879704104	0	0	EQUITY	4,000	2,000	2,000	COMMON	TEMP STIK CORP				
879908101	0	0	EQUITY	329,657	150	329,507	COMMON	TELESPHERE COMMUNICATIONS INC				
879925204	0	0	EQUITY	1,253	1,250	3	COMMON	TELETIMER INTERNATIONAL INC	NEW	NR		
880647102	0	0	EQUITY	18,890	834	18,056	COMMON	TENNIS LADY INC				
881612105	0	0	EQUITY	15,245	10,245	5,000	COMMON	TESSERACT GROUP INC (THE)		C		
883353104	0	0	EQUITY	21,083	90	20,993	COMMON	THE GROUP INC				
88360H101	0	0	EQUITY	1,264,500	1,259,500	5,000	COMMON	***THERMO TECH TECHNOLOGIES	INC	NR		
885197103	0	0	EQUITY	287	250	37	ADR	***THORN PLC-SPONSORED ADR OLD				
886042100	0	0	EQUITY	21,012	16,600	4,412	COMMON	THUNDER GROUP INC				
886307107	0	0	EQUITY	7,200	4,000	3,200	COMMON	TIANRONG INTERNET PRODS & SVCS	INC			
890910102	0	0	EQUITY	1,000		1,000	COMMON	TOPS APPLIANCE CITY INC		D		
891539108	0	0	EQUITY	61,650	57,850	3,800	COMMON	TOUCH AMERICA HOLDINGS INC		D		
89155B101	0	0	EQUITY	20,000		20,000	COMMON	TOUR CFG INC		NR		
892682204	0	0	EQUITY	76,870	1,500	75,370	COMMON	TRADITIONAL INDUSTRIES INC NEW				
892781105	0	0	EQUITY	765,122	759,267	5,855	COMMON	TRAILBLAZER OIL & GAS INC				
893349837	0	0	EQUITY	20,278	16,165	4,113	COMMON	TRANS WORLD AIRLINES INC NEW	\$0.01 PAR	D		
893636100	0	0	EQUITY	2,600	2,550	50	COMMON	TRANSDERM LABORATORIES CORP				
89376P103	0	0	EQUITY	7,200	2,500	4,700	COMMON	TRANSMEDIA ASIA PACIFIC INC		NR		
893881102	0	0	EQUITY	43		43	COMMON	TRANSPORTATION EQUITIES INC				
894688100	0	0	EQUITY	10,000		10,000	COMMON	TREESOURCE INDUSTRIES INC		C		
89486N105	0	0	EQUITY	2	1	1	COMMON	TRENDSETTER SOLAR PRODUCTS INC				
89557H102	0	0	EQUITY	41,000	40,000	1,000	COMMON	***TRI-NATIONAL DEVELOPMENT	CORP	NR		
896121100	0	0	EQUITY	54,744	3,970	50,774	COMMON	TRICORD SYSTEMS INC		D		
896925203	0	0	EQUITY	10,050	7,847	2,203	COMMON	TRISM INC	COM NEW			
897124103	0	0	EQUITY	1,000		1,000	COMMON	TROUND INTERNATIONAL INC				
89732M109	0	0	EQUITY	75	15	60	COMMON	TROY GOLD & MINERAL	CORPORATION			
901200105	0	0	EQUITY	100		100	COMMON	***20TH CENTURY ENERGY CORP				
90130C305	0	0	EQUITY	2,586	1	2,585	COMMON	21ST CENTURY TECHNOLOGIES INC	NEW			
901769109	0	0	EQUITY	85,300	80,300	5,000	COMMON	TWIND ENERGY CORP				
90206R103	0	0	EQUITY	41,110	500	40,610	COMMON	2-INFINITY INC				
90211N105	0	0	EQUITY	15,341	5,000	10,341	COMMON	TWO WAY TV US INC				
902646108	0	0	EQUITY	44,469	1,138	43,331	COMMON	UDC HOMES INC		NR		
902928100	0	0	EQUITY	119,156		119,156	COMMON	USA CLASSIC INC		NR		
90334M109	0	0	EQUITY	1,722,002	1,714,602	7,400	COMMON	U S INTERACTIVE INC		D		
90336N204	0	0	EQUITY	2,100	2,000	100	COMMON	USN COMMUNICATIONS INC				

90339C106	0	0	EQUITY	5,050	50	5,000	COMMON	U S WIRELESS CORP					D
904202108	0	0	EQUITY	480	192	288	COMMON	UMEMBER.COM INC					
904788106	0	0	EQUITY	1,709	1,209	500	COMMON	UNIMAR CO	INDONESIAN PART CTF				NR
909163107	0	0	EQUITY	22,000		22,000	COMMON	UNIROYAL TECHNOLOGY CORP					D
910204106	0	0	EQUITY	10,014	7,700	2,314	COMMON	UNITED EDUCATION & SOFTWARE	INC				B
910324102	0	0	EQUITY	317	250	67	COMMON	UNITED FINANCIAL GROUP INC-DEL					NR
910756105	0	0	EQUITY	1,250	500	750	COMMON	***UNITED KENO HILL MINES LTD					NR
910858307	0	0	EQUITY	18,960	51	18,909	PREFERED	UNITED MERCHANTS & MFRS INC	10% CUM PFD SER 1			NA	NA
912325305	0	0	EQUITY	13,231	3,601	9,630	COMMON	U S OFFICE PRODUCTS CO (NEW)					NR
91272D309	0	0	EQUITY	1,000		1,000	COMMON	U S TECHNOLOGIES INC NEW					C
912899408	0	0	EQUITY	3,118	250	2,868	COMMON	STARVOX COMMUNICATIONS INC-A					D
91349P103	0	0	EQUITY	202,165	2,165	200,000	COMMON	UNIVERSAL EXPRESS INC					NR
913756300	0	0	EQUITY	10,317	942	9,375	COMMON	UNIVERSAL MONEY CENTERS INC	NEW COM PAR \$.01				
915431308	0	0	EQUITY	14	13	1	COMMON	UPLAND MINERALS & CHEMICALS	CORP NEW				
917246209	0	0	EQUITY	300		300	COMMON	URETHANE TECHNOLOGIES INC NEW					
917311805	0	0	EQUITY	86,693	73,605	13,088	COMMON	USINTERNETWORKING INC					D
917919102	0	0	EQUITY	15,000		15,000	COMMON	***VSM MEDTECH LTD					NR
918346107	0	0	EQUITY	27,500		27,500	COMMON	VTN CORP					
919902106	0	0	EQUITY	60		1	COMMON	VALUE MERCHANTS INC NEW					
919910109	0	0	EQUITY	5,500	500	5,000	COMMON	VALUESTAR CORP					NR
92038N102	0	0	EQUITY	10,500	5,000	5,500	COMMON	VALUE AMER INC					D
920383106	0	0	EQUITY	196,175		196,175	COMMON	VALUE ADDED COMMUNICATIONS INC					
92201B307	0	0	EQUITY	160		160	COMMON	VANGUARD AIRLINES INC NEW					D
92237T108	0	0	EQUITY	170,098	2,337	167,761	COMMON	VAST SOLUTIONS INC	CL B1				
92237T207	0	0	EQUITY	170,098	2,337	167,761	COMMON	VAST SOLUTIONS INC	CL B2				
92237T306	0	0	EQUITY	170,098	2,337	167,761	COMMON	VAST SOLUTIONS INC	CL B3				
92257K102	0	0	EQUITY	570	287	283	COMMON	VELOCITYHSI INC					
92257TAA1	0	0	CORPBOND	13,021,081	321	13,020,760	CBOND	VELOCITY EXPRESS CORP	R/MD 18.00 12/30/2010				
92326YAD1	0	0	CORPBOND	17,500,000	14,250,000	3,250,000	CBOND	VENTURE HOLDINGS TRUST	SR NOTE SER B			NR	WR
92326YAF6	0	0	CORPBOND	26,750,000	22,050,000	4,700,000	CBOND	VENTURE HOLDINGS TRUST	R/MD 11.00 06/01/2049			NR	WR
92335X118	0	0	EQUITY	37,378	798	36,580	WARRANT	B WTS VERADO HLDGS INC	PUR COM				
924905102	0	0	EQUITY	129	100	29	COMMON	***VERONEX TECHNOLOGIES INC					NR
925391104	0	0	EQUITY	691		691	COMMON	VESTA INSURANCE GROUP INC					D
925529208	0	0	EQUITY	4,150		4,150	COMMON	VIATEL INC					D
92553M109	0	0	EQUITY	870		870	COMMON	VIANET TECHNOLOGIES INC					NR
92830S101	0	0	EQUITY	1,000		1,000	COMMON	VISIONGLOBAL CORP					
92831R128	0	0	EQUITY	130		130	WARRANT	WTS VISKASE COMPANIES INC					
92832C104	0	0	EQUITY	500		500	COMMON	VISIONAMERICA INC					B-
928559103	0	0	EQUITY	4,372	1,620	2,752	COMMON	VLASIC FOODS INTERNATIONAL INC					D
92861T101	0	0	EQUITY	48,857	40,857	8,000	COMMON	VOICEFLASH NETWORKS INC					NR
929248300	0	0	EQUITY	3,327	1,500	1,827	PREFCONV	WHX CORPORATION SERIES B	CONVERTIBLE PREFERRED STOCK				
929248409	0	0	EQUITY	455	322	133	COMMON	WHX CORPORATION	NEW				D
931804108	0	0	EQUITY	850		850	COMMON	WALKER TELECOMMUNICATIONS CORP					
934390105	0	0	EQUITY	14,000	10,000	4,000	CLASS	WARNACO GROUP INC-CL A					D
938862109	0	0	EQUITY	2,810	2,010	800	COMMON	WASHINGTON GROUP INTL INC					B-
944037100	0	0	EQUITY	11,500	10,500	1,000	COMMON	***WAVVE TELECOMMUNICATIONS	INC				
94769A101	0	0	EQUITY	68,532	47,982	20,550	COMMON	WEBLINK WIRELESS INC	CL A				D
94845V103	0	0	EQUITY	873,101	43,168	829,933	COMMON	WEBVAN GROUP INC					D
948774104	0	0	EQUITY	18,480	18,000	480	COMMON	WEIRTON STEEL CORPORATION					D
948774302	0	0	EQUITY	5,040	990	4,050	PREFCONV	WEIRTON STEEL CORP	CONVERTIBLE PFD STK SERIES C			NA	WR
949900104	0	0	EQUITY	50,320	20,000	30,320	COMMON	WELLS AMERICAN CORP					
950246108	0	0	EQUITY	19,120		19,120	COMMON	WELLSTEAD INDUSTRIES INC					C
957918105	0	0	EQUITY	1,600		1,600	COMMON	***WESTERN CANADA BEVERAGE	CORP				
959835109	0	0	EQUITY	34,085	33,685	400	COMMON	WESTERN UNITED MINES INC					
961238102	0	0	EQUITY	103,000	102,000	1,000	COMMON	WESTPOINT STEVENS INC					D
963341102	0	0	EQUITY	14,645		14,645	COMMON	WHIRLWIND MARKETING INC					
964470108	0	0	EQUITY	504	500	4	COMMON	WHITE RIVER PETROLEUM CORP					
965042104	0	0	EQUITY	14,067	67	14,000	COMMON	WHITEHALL ENTERPRISES INC					
968077206	0	0	EQUITY	1		1	COMMON	WILD BRUSH ENERGY INC	NEW				
969219203	0	0	EQUITY	6,888	6,199	689	COMMON	WILLCOX & GIBBS INC NEW					
969455104	0	0	EQUITY	381,482	137,626	243,856	COMMON	WILLIAMS COMMUNICATIONS GROUP	INC-CL A				D
9694559B2	0	0	CORPBOND	1,815,000	1,755,000	60,000	CBOND	WILLIAMS COMM GROUP INC	-ESCROW-				D
974282105	0	0	EQUITY	50		50	CLASS	WINN ENTERPRISES-CL B					
975460106	0	0	EQUITY	440	100	340	COMMON	WINSLOW TECHNOLOGY INC					

975515107	0	0	EQUITY	73,382	43,101	30,281	COMMON	WINSTAR COMMUNICATIONS INC		D	
975515875	0	0	EQUITY	21,450		21,450	PREFCONV	WINSTAR COMMUNICATIONS INC	CONV SR PFD SER D 7%	D	NA
98141A101	0	0	EQUITY	6,996	6,814	182	COMMON	WORLD ACCESS INC NEW		C	
981430101	0	0	EQUITY	3,345	1,845	1,500	COMMON	WORLD CALLNET INC			
98147T104	0	0	EQUITY	161,750		161,750	COMMON	WORLD HEALTH ALTERNATIVES INC		D	
981537103	0	0	EQUITY	6,900	6,400	500	COMMON	WORLD-WIDE PATENTS LTD			
98157D106	0	0	EQUITY	4,379,049	3,901,548	477,501	COMMON	WORLDCOM INC-GA NEW WORLDCOM G	ROUP COM	D	
981604101	0	0	EQUITY	200		200	COMMON	WORLDWIDE WEB NETWORKX CORP			
981902109	0	0	EQUITY	118	40	78	COMMON	WORLDS OF WONDER INC			
983701103	0	0	EQUITY	4,795	3,129	1,666	COMMON	XCL LTD-DEL		C	
983764101	0	0	EQUITY	24,357	24,265	92	COMMON	XO COMMUNICATIONS INC	CL A	D	
984126102	0	0	EQUITY	17,315	16,050	1,265	CLASS	XONICS INC CL A		D	
984190108	0	0	EQUITY	19,651	1,201	18,450	COMMON	Y & A GROUP INC			
985634100	0	0	EQUITY	1,500		1,500	COMMON	YES ENTERTAINMENT INC		NR	
987048105	0	0	EQUITY	3,150	2,150	1,000	COMMON	YORK RESEARCH CORP		B-	
987818101	0	0	EQUITY	1,200		1,200	COMMON	YOUTHLINE USA INC		NR	
988478103	0	0	EQUITY	3,200		3,200	COMMON	YUKON ENERGY CORP			
98878WAA0	0	0	CORPBOND	16,777	1,182	15,595	CBOND	ZSFH LLC	EARN OUT NT SER I		
98906Q101	0	0	EQUITY	1,524	784	740	COMMON	ZANY BRAINY INC		D	
989428107	0	0	EQUITY	1,000	500	500	COMMON	ZENTEC CORP			
98985Q105	0	0	EQUITY	10		10	COMMON	ZYDANT CORP			
989905104	0	0	EQUITY	21,175	20,175	1,000	COMMON	ZOE PRODUCTS INC			
496902AB3	** PRC NOT FOUND	3,744,868,510.74		602,897		602,897					
05960AAB0	** PRC NOT FOUND			325,000		325,000					
09250K103	** PRC NOT FOUND			30,739	4,192	26,547					
40420K103	** PRC NOT FOUND			178,721	176,643	2,078					
803111AK9	** PRC NOT FOUND			5,070,000	70,000	5,000,000					
56525108	** PRC NOT FOUND			43,101	39,110	3,991					
872625108	** PRC NOT FOUND			2,057	1,687	370					
72582A201	** PRC NOT FOUND			586		586					
68383KAB5	** PRC NOT FOUND			160,000		160,000					
26873N108	** PRC NOT FOUND			28,760	27,311	1,449					
37243V100	** PRC NOT FOUND			13,851	-12,661	26,512					
41013V100	** PRC NOT FOUND			140,915	133,816	7,099					
482740206	** PRC NOT FOUND			196,167	192,837	3,330					
313747206	** PRC NOT FOUND			22,522	16,722	5,800					
87264MAB5	** PRC NOT FOUND			2,740,000		2,740,000					
67084NAC1	** PRC NOT FOUND			97,000		97,000					
136375102	** PRC NOT FOUND			521,539	466,920	54,619					
431475102	** PRC NOT FOUND			108,150	-13,163	121,313					
502175102	** PRC NOT FOUND			8,189	-12,123	20,312					
872275102	** PRC NOT FOUND			62,641	-186,506	249,147					
716382106	** PRC NOT FOUND			15,673	-34,000	49,673					
806882106	** PRC NOT FOUND			48,936	37,857	11,079					
73179PAB2	** PRC NOT FOUND			675,000		675,000					
65409QAC6	** PRC NOT FOUND			1,500,000		1,500,000					
92769R108	** PRC NOT FOUND			415,952	393,349	22,603					
B5628B104	** PRC NOT FOUND			90,033	57,871	32,162					
CAG156206	** PRC NOT FOUND			40,000		40,000					
CGD534105	** PRC NOT FOUND			76,570		76,570					
CKC50X106	** PRC NOT FOUND			930,026	607,387	322,639					
DDH61G100	** PRC NOT FOUND			97,562	6,562	91,000					
DFA24P207	** PRC NOT FOUND			30,000		30,000					
D1668R123	** PRC NOT FOUND			45,506	-7,328	52,834					
D18190898	** PRC NOT FOUND			26,500	25,106	1,394					
EAD641109	** PRC NOT FOUND			86,666		86,666					
EAD641208	** PRC NOT FOUND			43,333		43,333					
EGB730109	** PRC NOT FOUND			34,800		34,800					
EGC05A406	** PRC NOT FOUND			119,138	56,201	62,937					
EKE55U103	** PRC NOT FOUND			1,715,905	1,513,748	202,157					
FAB87G100	** PRC NOT FOUND			97,000		97,000					
G0219G203	** PRC NOT FOUND			33,888	32,555	1,333					
G04074103	** PRC NOT FOUND			473,115	410,759	62,356					
G04136100	** PRC NOT FOUND			31,944	23,410	8,534					



G0450A105	** PRC NOT FOUND	28,136	22,269	5,867
G0464B107	** PRC NOT FOUND	1,083,768	1,081,938	1,830
G05384105	** PRC NOT FOUND	37,617	24,000	13,617
G0585R106	** PRC NOT FOUND	240,417	-66,168	306,585
G0692U109	** PRC NOT FOUND	796,622	768,022	28,600
G10082108	** PRC NOT FOUND	313,247	236,300	76,947
G1150G111	** PRC NOT FOUND	2,203,461	2,139,734	63,727
G1315RAA9	** PRC NOT FOUND	72,000	-3,000,000	3,072,000
G16252101	** PRC NOT FOUND	694,104	680,769	13,335
G16962105	** PRC NOT FOUND	233,969	222,265	11,704
G19522112	** PRC NOT FOUND	70,391	13,818	56,573
G20045202	** PRC NOT FOUND	41,565	25,013	16,552
G2112B109	** PRC NOT FOUND	40,000		40,000
G23491AA4	** PRC NOT FOUND	1,900,000	750,000	1,150,000
G2519Y108	** PRC NOT FOUND	7,287	6,969	318
G25343107	** PRC NOT FOUND	127,623	82,331	45,292
G2554P103	** PRC NOT FOUND	7,374	6,217	1,157
G25847AA5	** PRC NOT FOUND	50,000	-200,000	250,000
G29170209	** PRC NOT FOUND	6,000		6,000
G29245AE0	** PRC NOT FOUND	5,000,000		5,000,000
G2938AAA1	** PRC NOT FOUND	209,000	159,000	50,000
G30397106	** PRC NOT FOUND	229,064	158,976	70,088
G3075P101	** PRC NOT FOUND	79,636	66,918	12,718
G3396L102	** PRC NOT FOUND	3,897		3,897
G37260109	** PRC NOT FOUND	41,205	-17,598	58,803
G39300101	** PRC NOT FOUND	54,745	12,212	42,533
G4095J109	** PRC NOT FOUND	2,557,051	2,552,795	4,256
G4388N106	** PRC NOT FOUND	40,689	30,789	9,900
G4412G101	** PRC NOT FOUND	10,310	3,600	6,710
G4672CAC9	** PRC NOT FOUND	56,000		56,000
G5138L100	** PRC NOT FOUND	3,684	25	3,659
G56462149	** PRC NOT FOUND	95,707	5,300	90,407
G56462198	** PRC NOT FOUND	120,163	19,732	100,431
G5876H105	** PRC NOT FOUND	948,431	613,857	334,574
G6052F103	** PRC NOT FOUND	66,064	52,851	13,213
G61473AA5	** PRC NOT FOUND	1,634,000	1,590,000	44,000
G62185106	** PRC NOT FOUND	224,016	85,232	138,784
G6359F103	** PRC NOT FOUND	353,121	343,260	9,861
G65773106	** PRC NOT FOUND	96,213	11,238	84,975
G6710EAA8	** PRC NOT FOUND	5,000		5,000
G67742109	** PRC NOT FOUND	200,048	194,740	5,308
G67743107	** PRC NOT FOUND	46,260	-13,939	60,199
G7127P100	** PRC NOT FOUND	96,053	87,559	8,494
G73031109	** PRC NOT FOUND	5,481	2,076	3,405
G7313F106	** PRC NOT FOUND	6,255	5,000	1,255
G7496G103	** PRC NOT FOUND	85,352	43,008	42,344
G81075106	** PRC NOT FOUND	879,565	853,046	26,519
G81477104	** PRC NOT FOUND	21,315	-52,320	73,635
G84306102	** PRC NOT FOUND	2,500	-2,500	5,000
G84384109	** PRC NOT FOUND	325		325
G8649T109	** PRC NOT FOUND	44,203	1,000	43,203
G87210103	** PRC NOT FOUND	28,802	-3,558	32,360
G9108L108	** PRC NOT FOUND	33,145	31,403	1,742
G9319H102	** PRC NOT FOUND	313,841	310,506	3,335
G93205113	** PRC NOT FOUND	13,700		13,700
G93447111	** PRC NOT FOUND	1,426	1,423	3
G93762204	** PRC NOT FOUND	65,408	46,098	19,310
G9456A100	** PRC NOT FOUND	280,906	225,674	55,232
G9825R107	** PRC NOT FOUND	280,004	253,512	26,492
G98255105	** PRC NOT FOUND	78,201	-9,608	87,809
G98255600	** PRC NOT FOUND	10,000		10,000
HEE290301	** PRC NOT FOUND	66,600		66,600
HJC676AD6	** PRC NOT FOUND	50,000		50,000
H0023R105	** PRC NOT FOUND	131,081	129,381	1,700

JBH21M104	** PRC NOT FOUND	257,940	147,940	110,000
KCJ39U100	** PRC NOT FOUND	30,620		30,620
L6388F110	** PRC NOT FOUND	71,009	16,741	54,268
L97437AA2	** PRC NOT FOUND	11,000		11,000
M0854Q105	** PRC NOT FOUND	15,126	13,250	1,876
M0861T100	** PRC NOT FOUND	37,533	32,863	4,670
M2196U109	** PRC NOT FOUND	12,168	10,875	1,293
M2196W113	** PRC NOT FOUND	1,777	1,599	178
M22013102	** PRC NOT FOUND	187,805	-102,531	290,336
M22465104	** PRC NOT FOUND	326,977	270,013	56,964
M25082104	** PRC NOT FOUND	51,432	49,474	1,958
M25596202	** PRC NOT FOUND	3,334	3,333	1
M3760D101	** PRC NOT FOUND	711	285	426
M37605108	** PRC NOT FOUND	307	142	165
M51474118	** PRC NOT FOUND	78,760	75,460	3,300
M52020100	** PRC NOT FOUND	61,750	58,230	3,520
M56595107	** PRC NOT FOUND	1,559	300	1,259
M6158M104	** PRC NOT FOUND	6,077		6,077
M69897102	** PRC NOT FOUND	15,933		15,933
M8183P102	** PRC NOT FOUND	3,060	133	2,927
M81873107	** PRC NOT FOUND	28,843	21,630	7,213
M8215W109	** PRC NOT FOUND	614		614
M84116108	** PRC NOT FOUND	8,506	4,000	4,506
M87482101	** PRC NOT FOUND	1,074	200	874
M87896102	** PRC NOT FOUND	158,227		158,227
M8791A109	** PRC NOT FOUND	600	200	400
M88258104	** PRC NOT FOUND	11,000	-296,371	307,371
M97540138	** PRC NOT FOUND	52,239	-11,600	63,839
M97601112	** PRC NOT FOUND	44,173	-162,503	206,676
M98939107	** PRC NOT FOUND	1,437		1,437
N00927306	** PRC NOT FOUND	6,033	5,954	79
N07045102	** PRC NOT FOUND	40,397	-212,522	252,919
N07059186	** PRC NOT FOUND	47,959	5,232	42,727
N20935206	** PRC NOT FOUND	59,275	-36,370	95,645
N22717107	** PRC NOT FOUND	14,690	14,462	228
N31010106	** PRC NOT FOUND	8,728	2,000	6,728
N6748L102	** PRC NOT FOUND	21,490	16,568	4,922
P0248NAC8	** PRC NOT FOUND	160,000		160,000
P16994132	** PRC NOT FOUND	41,987	18,713	23,274
P17625AB3	** PRC NOT FOUND	3,526,800	2,746,700	780,100
P20037AA8	** PRC NOT FOUND	45,000		45,000
P25625AE7	** PRC NOT FOUND	600,000	530,000	70,000
P3058XAJ4	** PRC NOT FOUND	1,500,000		1,500,000
P31076105	** PRC NOT FOUND	19,845	9,747	10,098
P3143NAC8	** PRC NOT FOUND	4,520,000	-185,000	4,705,000
P3143NAF1	** PRC NOT FOUND	570,000	-924,000	1,494,000
P7993HAA7	** PRC NOT FOUND	400		400
P8001VAD8	** PRC NOT FOUND	543,000	-1,757,000	2,300,000
P8055QDE9	** PRC NOT FOUND	400,000	100,000	300,000
P8744Y102	** PRC NOT FOUND	2,688	1,523	1,165
P93081AK6	** PRC NOT FOUND	1,475,642	1,200,000	275,642
P93369AA7	** PRC NOT FOUND	500,000		500,000
P94398107	** PRC NOT FOUND	3,007,545	2,958,778	48,767
Q7759R100	** PRC NOT FOUND	660,523	30,300	630,223
R80036AP2	** PRC NOT FOUND	500,000		500,000
U62524100	** PRC NOT FOUND	165,385		165,385
U65674AF7	** PRC NOT FOUND	5,000,000		5,000,000
V7780T103	** PRC NOT FOUND	48,542	24,583	23,959
X74344DM5	** PRC NOT FOUND	5	-3,237,326	3,237,331
Y0017S102	** PRC NOT FOUND	32,702	21,077	11,625
Y1968P105	** PRC NOT FOUND	1,027,632	1,022,931	4,701
Y2066G104	** PRC NOT FOUND	96,616	43,773	52,843
Y20721AF6	** PRC NOT FOUND	86,000		86,000
Y20721AL3	** PRC NOT FOUND	19,000		19,000

Y2290NAA5	** PRC NOT FOUND	200,000		200,000
Y2573F102	** PRC NOT FOUND	379,918	-234,979	614,897
Y2685T107	** PRC NOT FOUND	87,468	37,615	49,853
Y2692M103	** PRC NOT FOUND	129,125	113,445	15,680
Y2711Y104	** PRC NOT FOUND	90,711	62,647	28,064
Y27183105	** PRC NOT FOUND	55,200	52,600	2,600
Y38575CZ0	** PRC NOT FOUND	256,000		256,000
Y62196103	** PRC NOT FOUND	4,480,756	4,449,094	31,662
Y64202107	** PRC NOT FOUND	8,328	5,350	2,978
Y6476R105	** PRC NOT FOUND	114,344	114,058	286
Y6728Q129	** PRC NOT FOUND	20,000		20,000
Y73760111	** PRC NOT FOUND	124,812		124,812
Y75638109	** PRC NOT FOUND	5,964,456	5,911,258	53,198
Y8162K105	** PRC NOT FOUND	76,141	12,225	63,916
Y8564W103	** PRC NOT FOUND	399,448	339,076	60,372
Y8897Y305	** PRC NOT FOUND	3,343	3,336	7
000305AC6	** PRC NOT FOUND	420,000		420,000
360206	** PRC NOT FOUND	3,907	1,055	2,852
361105	** PRC NOT FOUND	102,402	80,456	21,946
00081TAB4	** PRC NOT FOUND	4,125,000		4,125,000
00081T108	** PRC NOT FOUND	45,502	23,952	21,550
00086T103	** PRC NOT FOUND	80,136	12,768	67,368
1075100	** PRC NOT FOUND	7,100		7,100
1204106	** PRC NOT FOUND	22,041	-15,843	37,884
1423102	** PRC NOT FOUND	10,700		10,700
1547108	** PRC NOT FOUND	735,122	-611,186	1,346,308
001623AB3	** PRC NOT FOUND	685,000		685,000
00163U106	** PRC NOT FOUND	180,970	81,404	99,566
1648203	** PRC NOT FOUND	105,000		105,000
00170F209	** PRC NOT FOUND	116,815		116,815
1719103	** PRC NOT FOUND	100		100
1744101	** PRC NOT FOUND	19,760	8,962	10,798
1765106	** PRC NOT FOUND	437,716	374,150	63,566
00199AFH6	** PRC NOT FOUND	900,000		900,000
00203R105	** PRC NOT FOUND	310	300	10
00207DAF9	** PRC NOT FOUND	50,000		50,000
00207R101	** PRC NOT FOUND	17,619	2,700	14,919
2083103	** PRC NOT FOUND	44,042	30,200	13,842
2346104	** PRC NOT FOUND	2,440,757	2,432,897	7,860
2444107	** PRC NOT FOUND	72,532	19,110	53,422
2474104	** PRC NOT FOUND	2,450	2,050	400
2528107	** PRC NOT FOUND	50		50
2535201	** PRC NOT FOUND	76,154	67,874	8,280
2567105	** PRC NOT FOUND	530,076	519,534	10,542
2896207	** PRC NOT FOUND	251,191	241,091	10,100
3009107	** PRC NOT FOUND	140,226	-116,563	256,789
003669AC2	** PRC NOT FOUND	45,000		45,000
3687100	** PRC NOT FOUND	477,134	223,495	253,639
00374N107	** PRC NOT FOUND	771,526	771,460	66
00374N123	** PRC NOT FOUND	80,305	80,041	264
3748100	** PRC NOT FOUND	700		700
00383Y102	** PRC NOT FOUND	18,963	11,392	7,571
00388WAA9	** PRC NOT FOUND	5,750,000		5,750,000
003924AH0	** PRC NOT FOUND	40,750	10,000	30,750
4239109	** PRC NOT FOUND	10,205	-34,287	44,492
00430L103	** PRC NOT FOUND	127,433	5,787	121,646
00430U103	** PRC NOT FOUND	50,300	38,870	11,430
00430XAB3	** PRC NOT FOUND	30,574,000		30,574,000
00431M308	** PRC NOT FOUND	61,272	12,415	48,857
4398103	** PRC NOT FOUND	42,805		42,805
4.43E+106	** PRC NOT FOUND	53,206	-36,381	89,587
4446100	** PRC NOT FOUND	23,593		23,593
4498101	** PRC NOT FOUND	44,806	-88,647	133,453
00484M106	** PRC NOT FOUND	73,587	50,548	23,039

4854105	** PRC NOT FOUND	419		419
00489AAA5	** PRC NOT FOUND	30,000		30,000
4934105	** PRC NOT FOUND	9,793	319	9,474
5000104	** PRC NOT FOUND	16,000	10,000	6,000
00504W100	** PRC NOT FOUND	236,939	230,794	6,145
5.07E+109	** PRC NOT FOUND	17,694	17,034	660
00507V109	** PRC NOT FOUND	2,247,134	1,722,596	524,538
00508B102	** PRC NOT FOUND	71,793	19,004	52,789
00508Y102	** PRC NOT FOUND	76,496	42,941	33,555
00511R870	** PRC NOT FOUND	232,961	3,000	229,961
006ESCBG1	** PRC NOT FOUND	215,800		215,800
006ESCBH9	** PRC NOT FOUND	5,978,300		5,978,300
006ESC958	** PRC NOT FOUND	159,381		159,381
006ESC974	** PRC NOT FOUND	9,670		9,670
006ESC982	** PRC NOT FOUND	14,899		14,899
6351308	** PRC NOT FOUND	613	451	162
00651F108	** PRC NOT FOUND	122,045	109,545	12,500
00651WAD3	** PRC NOT FOUND	5,000,000		5,000,000
6847305	** PRC NOT FOUND	2		2
00685R102	** PRC NOT FOUND	5,415,227	5,415,225	2
00685R409	** PRC NOT FOUND	41,067,788	41,067,785	3
00685R706	** PRC NOT FOUND	7,645,017		7,645,017
00685R813	** PRC NOT FOUND	1,934,000		1,934,000
6854202	** PRC NOT FOUND	6,500	200	6,300
00709P108	** PRC NOT FOUND	600		600
7094105	** PRC NOT FOUND	2,293,305	2,276,050	17,255
00724F101	** PRC NOT FOUND	971,414	706,029	265,385
7361207	** PRC NOT FOUND	585	163	422
00738C102	** PRC NOT FOUND	16,947		16,947
00739W107	** PRC NOT FOUND	126,018	122,649	3,369
00752J108	** PRC NOT FOUND	188,121	104,317	83,804
00756M404	** PRC NOT FOUND	57,593	51,776	5,817
7586100	** PRC NOT FOUND	21,701	15,000	6,701
00760J108	** PRC NOT FOUND	1,180		1,180
00762W107	** PRC NOT FOUND	4,185	1,960	2,225
00763M108	** PRC NOT FOUND	105,870	64,276	41,594
00764C109	** PRC NOT FOUND	8,491	-23,525	32,016
7.65E+106	** PRC NOT FOUND	5,989	5,969	20
00766T100	** PRC NOT FOUND	46,907	34,128	12,779
7737109	** PRC NOT FOUND	815	15	800
7865108	** PRC NOT FOUND	236,476	5,274	231,202
007903AJ6	** PRC NOT FOUND	335,000		335,000
007903AL1	** PRC NOT FOUND	2,825,000	950,000	1,875,000
7903107	** PRC NOT FOUND	1,608,599	174,524	1,434,075
7924103	** PRC NOT FOUND	407,407	401,227	6,180
7942105	** PRC NOT FOUND	330,009	325,111	4,898
7942204	** PRC NOT FOUND	1,665,465	1,648,096	17,369
7947104	** PRC NOT FOUND	12,010	12,000	10
7973100	** PRC NOT FOUND	43,676	21,700	21,976
7974108	** PRC NOT FOUND	303,152	263,996	39,156
8073108	** PRC NOT FOUND	12,516	-3,760	16,276
008190AG5	** PRC NOT FOUND	4,000,000		4,000,000
008252AK4	** PRC NOT FOUND	2,500,000		2,500,000
8252108	** PRC NOT FOUND	41,677	2,879	38,798
8474108	** PRC NOT FOUND	112,125	-28,482	140,607
008685AB5	** PRC NOT FOUND	10,000	-4,990,000	5,000,000
008916AH1	** PRC NOT FOUND	1,500,000	-7,100,000	8,600,000
8916108	** PRC NOT FOUND	201,238	39,295	161,943
009037AM4	** PRC NOT FOUND	3,485,682	373	3,485,309
9037201	** PRC NOT FOUND	2,125		2,125
9140104	** PRC NOT FOUND	64	48	16
9158106	** PRC NOT FOUND	70,809	70,129	680
00922R105	** PRC NOT FOUND	21,888	1,100	20,788
9374109	** PRC NOT FOUND	1,200	1,100	100

9411109	** PRC NOT FOUND	24,760	5,393	19,367
009451AP0	** PRC NOT FOUND	25,700,000		25,700,000
00949P108	** PRC NOT FOUND	139,217	49,633	89,584
9500109	** PRC NOT FOUND	200		200
9720103	** PRC NOT FOUND	301,515	600	300,915
9728106	** PRC NOT FOUND	14,010	-79,953	93,963
01071G114	** PRC NOT FOUND	6,000		6,000
11659109	** PRC NOT FOUND	36,751	23,742	13,009
11752102	** PRC NOT FOUND	1,480	1,430	50
12348108	** PRC NOT FOUND	109,344	31,527	77,817
12423109	** PRC NOT FOUND	24,160	5,435	18,725
12653101	** PRC NOT FOUND	53,133	10,069	43,064
13078100	** PRC NOT FOUND	203,910	131,973	71,937
013716AP0	** PRC NOT FOUND	1,037,000	800,000	237,000
013716AV7	** PRC NOT FOUND	32,000		32,000
013817AR2	** PRC NOT FOUND	15,000	-4,985,000	5,000,000
13817101	** PRC NOT FOUND	9,783,397	9,452,486	330,911
14384200	** PRC NOT FOUND	3,688	2,546	1,142
14482103	** PRC NOT FOUND	47,010	12,175	34,835
14626105	** PRC NOT FOUND	27		27
15271109	** PRC NOT FOUND	41,488	37,481	4,007
15384100	** PRC NOT FOUND	78,975	44,175	34,800
015395AA4	** PRC NOT FOUND	400,000		400,000
15404106	** PRC NOT FOUND	35,547	27,100	8,447
16230104	** PRC NOT FOUND	12,603	5,303	7,300
16255101	** PRC NOT FOUND	125,957	-80,843	206,800
17361106	** PRC NOT FOUND	1,107,934	872,134	235,800
01741R102	** PRC NOT FOUND	3,984,156	3,983,006	1,150
01748X102	** PRC NOT FOUND	10,381		10,381
01799AGP9	** PRC NOT FOUND	6,035,000		6,035,000
18522300	** PRC NOT FOUND	40,942	17,158	23,784
18565101	** PRC NOT FOUND	1,100		1,100
018606AJ2	** PRC NOT FOUND	14,000		14,000
18606202	** PRC NOT FOUND	85,125	74,471	10,654
18772103	** PRC NOT FOUND	130,207	112,535	17,672
18802108	** PRC NOT FOUND	48,689	40,293	8,396
18804104	** PRC NOT FOUND	138,249	100,961	37,288
19344100	** PRC NOT FOUND	19,487	12,977	6,510
19645506	** PRC NOT FOUND	38,596	23,800	14,796
01975DAC4	** PRC NOT FOUND	3,000,000		3,000,000
19777101	** PRC NOT FOUND	28,555	15,920	12,635
02003MAP9	** PRC NOT FOUND	1,000,000		1,000,000
020039DC4	** PRC NOT FOUND	3,525,000	25,000	3,500,000
20409108	** PRC NOT FOUND	14,703	6,894	7,809
02043Q107	** PRC NOT FOUND	151,741	18,563	133,178
20520102	** PRC NOT FOUND	53,482	-23,940	77,422
02081D208	** PRC NOT FOUND	861,167		861,167
02083A103	** PRC NOT FOUND	4,802	4,800	2
21060108	** PRC NOT FOUND	52,329	-134,516	186,845
21373105	** PRC NOT FOUND	69,803	62,900	6,903
02145KAD9	** PRC NOT FOUND	7,000,000		7,000,000
02149U101	** PRC NOT FOUND	34		34
022069AA6	** PRC NOT FOUND	970,000	-30,000	1,000,000
022069AF5	** PRC NOT FOUND	1,170,000	-1,330,000	2,500,000
02208QAB4	** PRC NOT FOUND	2,985,634	-34,338,286	37,323,920
02208Q124	** PRC NOT FOUND	132		132
22145106	** PRC NOT FOUND	101,298		101,298
02216N105	** PRC NOT FOUND	111,192	46,931	64,261
22205108	** PRC NOT FOUND	965,148	953,557	11,591
23111206	** PRC NOT FOUND	257		257
23113103	** PRC NOT FOUND	61,782	61,487	295
23135106	** PRC NOT FOUND	253,974	207,152	46,822
02318N102	** PRC NOT FOUND	91,000	25,000	66,000
02336N209	** PRC NOT FOUND	5,174,800		5,174,800

02341W103	** PRC NOT FOUND	28,623	6,094	22,529
02342J101	** PRC NOT FOUND	2,437		2,437
02364L109	** PRC NOT FOUND	11,527	4,879	6,648
02364WAJ4	** PRC NOT FOUND	921,000	75,000	846,000
02364WAN5	** PRC NOT FOUND	8,320,000		8,320,000
023771J41	** PRC NOT FOUND	18,000		18,000
023771J74	** PRC NOT FOUND	50,000		50,000
023771Q35	** PRC NOT FOUND	3,360,000		3,360,000
023771Q50	** PRC NOT FOUND	800		800
023771VY1	** PRC NOT FOUND	65,000		65,000
023771VZ8	** PRC NOT FOUND	65,000		65,000
023778AB9	** PRC NOT FOUND	10,660,000		10,660,000
02378FAA4	** PRC NOT FOUND	15,522,000		15,522,000
02378GAF1	** PRC NOT FOUND	4,805,000		4,805,000
02378JAA6	** PRC NOT FOUND	4,448,000		4,448,000
02378JAU2	** PRC NOT FOUND	570,000		570,000
23850100	** PRC NOT FOUND	33,400	-67,600	101,000
02503Y103	** PRC NOT FOUND	234,047	232,398	1,649
25195207	** PRC NOT FOUND	86,697	45,195	41,502
2.55E+109	** PRC NOT FOUND	65,517	-37,581	103,098
25533407	** PRC NOT FOUND	319,410	297,690	21,720
25537101	** PRC NOT FOUND	154,907	107,634	47,273
025676AE7	** PRC NOT FOUND	2,100,000		2,100,000
25932104	** PRC NOT FOUND	65,907	56,525	9,382
02635PRT2	** PRC NOT FOUND	442,000	441,000	1,000
26375105	** PRC NOT FOUND	124,582	118,391	6,191
02687P100	** PRC NOT FOUND	39	36	3
02687QBC1	** PRC NOT FOUND	3,118,000	2,720,000	398,000
026874AZ0	** PRC NOT FOUND	5,000,000		5,000,000
27118108	** PRC NOT FOUND	1,545	1,445	100
02744MAA6	** PRC NOT FOUND	754,000	254,000	500,000
28731107	** PRC NOT FOUND	105,944	104,244	1,700
28780500	** PRC NOT FOUND	4,400		4,400
028821AA4	** PRC NOT FOUND	2,000,000	500,000	1,500,000
28826105	** PRC NOT FOUND	1,000		1,000
28856102	** PRC NOT FOUND	60		60
029169AA7	** PRC NOT FOUND	116,191,000		116,191,000
29318300	** PRC NOT FOUND	2,600		2,600
29404100	** PRC NOT FOUND	99,000	4,000	95,000
29429107	** PRC NOT FOUND	15,009	-34,335	49,344
29683109	** PRC NOT FOUND	26,590	6,116	20,474
29899101	** PRC NOT FOUND	7,394	4,374	3,020
29912201	** PRC NOT FOUND	5,670,621	5,524,432	146,189
30371108	** PRC NOT FOUND	15,811	-23,489	39,300
30405104	** PRC NOT FOUND	6,000		6,000
30420103	** PRC NOT FOUND	69,493	69,447	46
30506109	** PRC NOT FOUND	9,522	2,500	7,022
03060RAM3	** PRC NOT FOUND	1,000,000		1,000,000
03060R101	** PRC NOT FOUND	5,759,526	5,424,337	335,189
03070L300	** PRC NOT FOUND	17,712	-37,622	55,334
03070Q101	** PRC NOT FOUND	64,938	28,338	36,600
03071H100	** PRC NOT FOUND	168,473	159,800	8,673
03071L101	** PRC NOT FOUND	92		92
30710107	** PRC NOT FOUND	3,859	1,321	2,538
03073T102	** PRC NOT FOUND	126,891	118,066	8,825
031042AC8	** PRC NOT FOUND	7,010,000	6,000,000	1,010,000
31100100	** PRC NOT FOUND	75,599	15,700	59,899
031162AQ3	** PRC NOT FOUND	2,792,000	1,752,000	1,040,000
03152W109	** PRC NOT FOUND	683	626	57
031652AW0	** PRC NOT FOUND	1,700,000		1,700,000
031652AX8	** PRC NOT FOUND	3,000,000		3,000,000
32015109	** PRC NOT FOUND	14,060	6,550	7,510
32095101	** PRC NOT FOUND	1,594,366	1,524,937	69,429
32159105	** PRC NOT FOUND	4,455	4,069	386

03232P405	** PRC NOT FOUND	7,235	6,318	917
032346AF5	** PRC NOT FOUND	3,500,000		3,500,000
32515108	** PRC NOT FOUND	293,070	132,184	160,886
32654105	** PRC NOT FOUND	1,231,790	1,132,904	98,886
33495128	** PRC NOT FOUND	2,500		2,500
34164103	** PRC NOT FOUND	99,966	20,700	79,266
34385104	** PRC NOT FOUND	32,637	137	32,500
03460L100	** PRC NOT FOUND	739,464	739,117	347
03462H404	** PRC NOT FOUND	21,110	19,602	1,508
35290105	** PRC NOT FOUND	427,109	369,008	58,101
35710409	** PRC NOT FOUND	858,439	560,820	297,619
35710607	** PRC NOT FOUND	10,780		10,780
36005981	** PRC NOT FOUND	3		3
36115103	** PRC NOT FOUND	129,883	-21,097	150,980
3.63E+111	** PRC NOT FOUND	29,958	29,900	58
03672N100	** PRC NOT FOUND	19		19
37023108	** PRC NOT FOUND	625,785	485,214	140,571
37376308	** PRC NOT FOUND	252		252
37389103	** PRC NOT FOUND	151,606	103,755	47,851
03748R101	** PRC NOT FOUND	259,591	222,594	36,997
37598109	** PRC NOT FOUND	14,984	41	14,943
03761U106	** PRC NOT FOUND	368,438	188,146	180,292
37905106	** PRC NOT FOUND	5,000		5,000
37933108	** PRC NOT FOUND	437,067	406,649	30,418
38149100	** PRC NOT FOUND	66,065	60,555	5,510
03820C105	** PRC NOT FOUND	17,938	739	17,199
03822W406	** PRC NOT FOUND	104,808	103,708	1,100
03836W103	** PRC NOT FOUND	366,804	108,753	258,051
38496204	** PRC NOT FOUND	64,841	56,167	8,674
038648AA9	** PRC NOT FOUND	2,000,000		2,000,000
03875P100	** PRC NOT FOUND	19,513	19,136	377
38923108	** PRC NOT FOUND	190,678	180,778	9,900
03938LAD6	** PRC NOT FOUND	325,000	25,000	300,000
03938L104	** PRC NOT FOUND	29,044	1,596	27,448
39666102	** PRC NOT FOUND	34,560	18,260	16,300
03969P107	** PRC NOT FOUND	12,867	3,500	9,367
39762109	** PRC NOT FOUND	180		180
40049108	** PRC NOT FOUND	86,124	53,709	32,415
04010L103	** PRC NOT FOUND	56,199	-45,184	101,383
040114GM6	** PRC NOT FOUND	1,245,393	-8,539,252	9,784,645
40149106	** PRC NOT FOUND	65,525	53,003	12,522
40249104	** PRC NOT FOUND	1,037	1,025	12
40329104	** PRC NOT FOUND	2,000		2,000
04033A100	** PRC NOT FOUND	469,456	446,556	22,900
04033V203	** PRC NOT FOUND	147,061	38,572	108,489
40790107	** PRC NOT FOUND	308,504	68,424	240,080
42068106	** PRC NOT FOUND	925,624	922,481	3,143
04247X102	** PRC NOT FOUND	36,250	26,177	10,073
42682203	** PRC NOT FOUND	18,095	17,337	758
04269QAC4	** PRC NOT FOUND	1		1
04269Q100	** PRC NOT FOUND	3,451,958	3,430,105	21,853
04269X105	** PRC NOT FOUND	68,728	-8,672	77,400
42698308	** PRC NOT FOUND	1,150	1,050	100
43136100	** PRC NOT FOUND	17,590	16,630	960
43176106	** PRC NOT FOUND	176,168	-73,076	249,244
43393206	** PRC NOT FOUND	760	260	500
43436104	** PRC NOT FOUND	50,572	19,256	31,316
43635101	** PRC NOT FOUND	55,100	25,163	29,937
44103109	** PRC NOT FOUND	43,245	38,806	4,439
44901106	** PRC NOT FOUND	34,078	34,013	65
04519DAA5	** PRC NOT FOUND	30,000		30,000
45327103	** PRC NOT FOUND	51,460	50,960	500
45346103	** PRC NOT FOUND	103,055	4,856	98,199
04541Y103	** PRC NOT FOUND	41		41

04543P100	** PRC NOT FOUND	43,036	500	42,536
04544C108	** PRC NOT FOUND	588,235		588,235
04544X102	** PRC NOT FOUND	17,658	8,459	9,199
45487105	** PRC NOT FOUND	76,229	53,196	23,033
45604105	** PRC NOT FOUND	29,453	7,331	22,122
04621X108	** PRC NOT FOUND	72,505	69,105	3,400
4.62E+211	** PRC NOT FOUND	1,420	972	448
46224101	** PRC NOT FOUND	31,873	8,356	23,517
046353AB4	** PRC NOT FOUND	4,900,000	900,000	4,000,000
04651M204	** PRC NOT FOUND	29,940	40	29,900
04685W103	** PRC NOT FOUND	111,155	70,755	40,400
04743P108	** PRC NOT FOUND	233,586	117,456	116,130
048396AD7	** PRC NOT FOUND	1,500,000		1,500,000
48535108	** PRC NOT FOUND	2,000		2,000
48553200	** PRC NOT FOUND	2		2
49079205	** PRC NOT FOUND	11,780	15	11,765
49164205	** PRC NOT FOUND	9,141	-30,819	39,960
49167109	** PRC NOT FOUND	35,408	-41,043	76,451
49305105	** PRC NOT FOUND	14,267		14,267
49560105	** PRC NOT FOUND	23,754	8,354	15,400
49901309	** PRC NOT FOUND	13,000		13,000
50095108	** PRC NOT FOUND	85,004	4,270	80,734
050732AB2	** PRC NOT FOUND	550,000	250,000	300,000
52036100	** PRC NOT FOUND	43,425	40,000	3,425
52116100	** PRC NOT FOUND	332,079		332,079
52660107	** PRC NOT FOUND	72,191	9,072	63,119
52777109	** PRC NOT FOUND	24,500	16,500	8,000
52800109	** PRC NOT FOUND	70,610	64,522	6,088
53015103	** PRC NOT FOUND	617,752	462,156	155,596
05329W102	** PRC NOT FOUND	211,335	24,594	186,741
53332102	** PRC NOT FOUND	20,326	14,769	5,557
05334D107	** PRC NOT FOUND	101,480	23,759	77,721
05348W307	** PRC NOT FOUND	6,120	6,108	12
53491205	** PRC NOT FOUND	14,214	7,575	6,639
53494100	** PRC NOT FOUND	22,130	-4,395	26,525
05356X403	** PRC NOT FOUND	133,268	115,246	18,022
05365U200	** PRC NOT FOUND	245,274		245,274
05367P100	** PRC NOT FOUND	46,587	45,529	1,058
53774105	** PRC NOT FOUND	566,573	540,143	26,430
05379B107	** PRC NOT FOUND	32,893	6,149	26,744
54303102	** PRC NOT FOUND	281,770	220,414	61,356
54308101	** PRC NOT FOUND	5,800		5,800
54540109	** PRC NOT FOUND	373,540	335,147	38,393
54937107	** PRC NOT FOUND	1,509,091	947,396	561,695
05508R205	** PRC NOT FOUND	187,690	33,600	154,090
055381AQ0	** PRC NOT FOUND	154,000		154,000
55384200	** PRC NOT FOUND	1,510,448	1,375,079	135,369
05541T101	** PRC NOT FOUND	72,178	66,635	5,543
5.55E+212	** PRC NOT FOUND	13,154	-3,146	16,300
055450AE0	** PRC NOT FOUND	100,000		100,000
05548J106	** PRC NOT FOUND	155,483	79	155,404
55637110	** PRC NOT FOUND	37,500		37,500
5.56E+109	** PRC NOT FOUND	2,617	-26,762	29,379
05566U108	** PRC NOT FOUND	347	100	247
05567LML8	** PRC NOT FOUND	1,902,000	1,885,000	17,000
05614P101	** PRC NOT FOUND	2,445,346	2,435,945	9,401
57149106	** PRC NOT FOUND	9,576	6,886	2,690
57465106	** PRC NOT FOUND	50		50
57620106	** PRC NOT FOUND	1,000		1,000
57665200	** PRC NOT FOUND	15,681	11,267	4,414
05858H104	** PRC NOT FOUND	24,026	18,374	5,652
05873KAK4	** PRC NOT FOUND	18,000	17,000	1,000
05873KAL2	** PRC NOT FOUND	5,582,001	1,900,000	3,682,001
059438AB7	** PRC NOT FOUND	258,000	256,000	2,000



05946K101	** PRC NOT FOUND	24,094	16,821	7,273
59602201	** PRC NOT FOUND	66,658	28,089	38,569
05961YAA9	** PRC NOT FOUND	120,000		120,000
05963GAB4	** PRC NOT FOUND	3,981,000	661,000	3,320,000
05964H105	** PRC NOT FOUND	196,882	166,472	30,410
05965X109	** PRC NOT FOUND	2,951	150	2,801
05969A105	** PRC NOT FOUND	16,306		16,306
59690107	** PRC NOT FOUND	1,127	1,116	11
05978R107	** PRC NOT FOUND	12,134	208	11,926
060505AG9	** PRC NOT FOUND	4,100,000	4,000,000	100,000
60505682	** PRC NOT FOUND	23,726	4,026	19,700
60505765	** PRC NOT FOUND	498,940	487,490	11,450
06051GDW6	** PRC NOT FOUND	500,000		500,000
061194AB2	** PRC NOT FOUND	3,000		3,000
62540109	** PRC NOT FOUND	14,067	3,770	10,297
63671101	** PRC NOT FOUND	11,688	3,588	8,100
63904106	** PRC NOT FOUND	12,440	4,514	7,926
64058100	** PRC NOT FOUND	1,400,507	1,277,451	123,056
64149107	** PRC NOT FOUND	19,134	18,328	806
65908501	** PRC NOT FOUND	37,065	35,032	2,033
06646V108	** PRC NOT FOUND	38,639	26,605	12,034
06652V109	** PRC NOT FOUND	61,037	23,155	37,882
6.74E+207	** PRC NOT FOUND	264,916	242,354	22,562
06739H362	** PRC NOT FOUND	425,964	420,279	5,685
06739H743	** PRC NOT FOUND	10,075	9,475	600
06739H776	** PRC NOT FOUND	156,907	156,557	350
67511105	** PRC NOT FOUND	288,348	136,724	151,624
67806109	** PRC NOT FOUND	83,549	19,212	64,337
67901108	** PRC NOT FOUND	1,026,219	981,462	44,757
68306109	** PRC NOT FOUND	137,487	122,728	14,759
06849RAB8	** PRC NOT FOUND	7,000,000		7,000,000
06849VAA1	** PRC NOT FOUND	175,000		175,000
06849VAB9	** PRC NOT FOUND	316,000		316,000
69567204	** PRC NOT FOUND	1		1
06985P100	** PRC NOT FOUND	58,831	53,529	5,302
06999AAV9	** PRC NOT FOUND	15,000,000	6,724,000	8,276,000
70203104	** PRC NOT FOUND	1,597	636	961
07132XAU7	** PRC NOT FOUND	5,000,000		5,000,000
071707AN3	** PRC NOT FOUND	7,445,000	-8,050,000	15,495,000
71813109	** PRC NOT FOUND	758,049	688,921	69,128
73302101	** PRC NOT FOUND	54,899	35,075	19,824
73309999	** PRC NOT FOUND	3,444	2,944	500
073868BQ3	** PRC NOT FOUND	1,735,000		1,735,000
74002106	** PRC NOT FOUND	351,262	197,296	153,966
07556QAE5	** PRC NOT FOUND	315,000		315,000
07556QAN5	** PRC NOT FOUND	2,000,000		2,000,000
07556Q105	** PRC NOT FOUND	730,963	430,414	300,549
75571109	** PRC NOT FOUND	45,701	-158,171	203,872
75811109	** PRC NOT FOUND	118,702	85,903	32,799
75896100	** PRC NOT FOUND	1,610,967	1,535,094	75,873
77347300	** PRC NOT FOUND	7,386	3,180	4,206
07986A100	** PRC NOT FOUND	5,700	400	5,300
08160H101	** PRC NOT FOUND	1,013,306	830,979	182,327
81841108	** PRC NOT FOUND	158,958	118,978	39,980
84423102	** PRC NOT FOUND	715,882	608,992	106,890
85789105	** PRC NOT FOUND	18,025	-9,050	27,075
085790AP8	** PRC NOT FOUND	3,000,000		3,000,000
86990066	** PRC NOT FOUND	100		100
88606108	** PRC NOT FOUND	440,196	276,532	163,664
08915P101	** PRC NOT FOUND	44,030	14,000	30,030
89302103	** PRC NOT FOUND	86,369	-98,478	184,847
89750509	** PRC NOT FOUND	131,121	33,546	97,575
09057G602	** PRC NOT FOUND	40,509	31,057	9,452
09061G101	** PRC NOT FOUND	40,877	20,531	20,346

090613AD2	** PRC NOT FOUND	2,390,000		2,390,000
09063H107	** PRC NOT FOUND	89,475	45,439	44,036
09064V105	** PRC NOT FOUND	2,660,182	1,009,750	1,650,432
09064X101	** PRC NOT FOUND	86,705	15,500	71,205
90643107	** PRC NOT FOUND	8,095		8,095
90648106	** PRC NOT FOUND	29,400		29,400
09065G107	** PRC NOT FOUND	59,578	30,000	29,578
09065V203	** PRC NOT FOUND	3,956		3,956
09066X109	** PRC NOT FOUND	214,910	147,710	67,200
09067D201	** PRC NOT FOUND	4,079	-16	4,095
09067J109	** PRC NOT FOUND	54,996	26,964	28,032
90911108	** PRC NOT FOUND	10,723	6,857	3,866
90913104	** PRC NOT FOUND	2,000		2,000
09180C106	** PRC NOT FOUND	107,525	78,096	29,429
91826107	** PRC NOT FOUND	26,069	3,636	22,433
91903104	** PRC NOT FOUND	45,000	35,000	10,000
91941104	** PRC NOT FOUND	45,985	26,369	19,616
92113109	** PRC NOT FOUND	11,672	-17,228	28,900
09248F109	** PRC NOT FOUND	18,003	-99,354	117,357
09249W101	** PRC NOT FOUND	20,010	10,600	9,410
09249Y107	** PRC NOT FOUND	19,235	9,935	9,300
09250N107	** PRC NOT FOUND	339,335	329,971	9,364
92508100	** PRC NOT FOUND	7,450	-62,339	69,789
09251A104	** PRC NOT FOUND	27,088	-104,291	131,379
92524107	** PRC NOT FOUND	112,115	-52,091	164,206
09253U108	** PRC NOT FOUND	802,862	283,494	519,368
09254B109	** PRC NOT FOUND	27,044	26,201	843
09254C107	** PRC NOT FOUND	70		70
9.25E+106	** PRC NOT FOUND	7,333	-93,673	101,006
09255H105	** PRC NOT FOUND	1,607	-191,151	192,758
09255P107	** PRC NOT FOUND	160,354	147,164	13,190
09255W102	** PRC NOT FOUND	2,145	2,100	45
09255Y108	** PRC NOT FOUND	8,236	1,500	6,736
09256C105	** PRC NOT FOUND	12,787	7,247	5,540
093679AC2	** PRC NOT FOUND	24,000		24,000
09534T508	** PRC NOT FOUND	2,025	-122,119	124,144
96227301	** PRC NOT FOUND	62,870	59,310	3,560
96231105	** PRC NOT FOUND	140,624	60,520	80,104
09624H109	** PRC NOT FOUND	6,330	1,329	5,001
09656A105	** PRC NOT FOUND	46,365	18,430	27,935
96761101	** PRC NOT FOUND	8,165	6,902	1,263
09689RAA7	** PRC NOT FOUND	1,535,000	1,300,000	235,000
09746Y105	** PRC NOT FOUND	97,600	31,800	65,800
09776J101	** PRC NOT FOUND	200,720	141,642	59,078
98904998	** PRC NOT FOUND	21,892	500	21,392
101119105	** PRC NOT FOUND	35,634	-129,024	164,658
101121101	** PRC NOT FOUND	110,219	49,405	60,814
101388106	** PRC NOT FOUND	5,852	4,771	1,081
102175AB2	** PRC NOT FOUND	1,287,500	1,250,000	37,500
102183AC4	** PRC NOT FOUND	1,500,000		1,500,000
103304101	** PRC NOT FOUND	419,644	147,492	272,152
104674106	** PRC NOT FOUND	15,842	5,580	10,262
105368203	** PRC NOT FOUND	48,775	25,295	23,480
105532105	** PRC NOT FOUND	30,450	24,200	6,250
105756AT7	** PRC NOT FOUND	160,000	-11,270,000	11,430,000
105756BA7	** PRC NOT FOUND	2,000	-2,000	4,000
105756BB5	** PRC NOT FOUND	223,000	48,000	175,000
105756BK5	** PRC NOT FOUND	1,497,000	697,000	800,000
109043109	** PRC NOT FOUND	233,849	102,044	131,805
109178103	** PRC NOT FOUND	51,203	-68,719	119,922
109473405	** PRC NOT FOUND	86,397	-157,808	244,205
109641100	** PRC NOT FOUND	257,728	133,534	124,194
110122AA6	** PRC NOT FOUND	84,000	50,000	34,000
110122AP3	** PRC NOT FOUND	7,500,000		7,500,000

110394103	** PRC NOT FOUND	48,622	-133	48,755
110448107	** PRC NOT FOUND	26,309	24,566	1,743
111013AB4	** PRC NOT FOUND	177,000	2,000	175,000
111013AD0	** PRC NOT FOUND	3,000		3,000
111013108	** PRC NOT FOUND	17,266	12,023	5,243
111320107	** PRC NOT FOUND	1,727,761	1,709,839	17,922
111388104	** PRC NOT FOUND	4,440	2,140	2,300
111443107	** PRC NOT FOUND	26,886		26,886
112211107	** PRC NOT FOUND	72,890	59,147	13,743
112463104	** PRC NOT FOUND	353,812	346,133	7,679
112900105	** PRC NOT FOUND	47,559	12,953	34,606
11373M107	** PRC NOT FOUND	67,393	36,283	31,110
114340102	** PRC NOT FOUND	149,266	55,304	93,962
114435100	** PRC NOT FOUND	8,800	8,400	400
116794108	** PRC NOT FOUND	51,651	6,255	45,396
117043AK5	** PRC NOT FOUND	5,000,000		5,000,000
117421107	** PRC NOT FOUND	98,398	-27,300	125,698
118440106	** PRC NOT FOUND	40,295	-32,983	73,278
118502103	** PRC NOT FOUND	1,200		1,200
119848109	** PRC NOT FOUND	12,965	10,648	2,317
120111BC2	** PRC NOT FOUND	2,500,000		2,500,000
121208201	** PRC NOT FOUND	212,219	206,575	5,644
122016108	** PRC NOT FOUND	6,450		6,450
12429T104	** PRC NOT FOUND	7,498	2,640	4,858
12466K107	** PRC NOT FOUND	1,839		1,839
124765108	** PRC NOT FOUND	255,243	144,000	111,243
12477X106	** PRC NOT FOUND	3,938	1,938	2,000
1248EPAC7	** PRC NOT FOUND	1,320,000		1,320,000
124805102	** PRC NOT FOUND	82,385	82,245	140
124857103	** PRC NOT FOUND	6,607	5,807	800
12489V106	** PRC NOT FOUND	74,848	8,264	66,584
125002105	** PRC NOT FOUND	5,500		5,500
125005207	** PRC NOT FOUND	2,320		2,320
125071100	** PRC NOT FOUND	11,288	-17,700	28,988
12526YAA3	** PRC NOT FOUND	10,230,000		10,230,000
125269100	** PRC NOT FOUND	55,956	54,228	1,728
12541M102	** PRC NOT FOUND	27,367	17,411	9,956
12543DAF7	** PRC NOT FOUND	2,290,000	500,000	1,790,000
125581AJ7	** PRC NOT FOUND	2,100,000	100,000	2,000,000
12572Q105	** PRC NOT FOUND	218,297	189,518	28,779
125906107	** PRC NOT FOUND	13,047	1,061	11,986
126117100	** PRC NOT FOUND	18,896	-41,930	60,826
126150101	** PRC NOT FOUND	97,746		97,746
12618M100	** PRC NOT FOUND	17,990	16,636	1,354
12618T105	** PRC NOT FOUND	1,816	956	860
126408103	** PRC NOT FOUND	583,163	347,083	236,080
12642X106	** PRC NOT FOUND	60,502	29,983	30,519
126513AA8	** PRC NOT FOUND	1,493,000		1,493,000
12673P105	** PRC NOT FOUND	657,981	169,208	488,773
126804301	** PRC NOT FOUND	27,660	-120,925	148,585
12686C109	** PRC NOT FOUND	3,226,774	541,287	2,685,487
12709P103	** PRC NOT FOUND	6,726	1,209	5,517
127150308	** PRC NOT FOUND	22,604	18,404	4,200
127190304	** PRC NOT FOUND	268,698	211,335	57,363
1.27E+106	** PRC NOT FOUND	559,709	552,797	6,912
12738T100	** PRC NOT FOUND	36,363	10,000	26,363
127537207	** PRC NOT FOUND	27,355	10,000	17,355
127761104	** PRC NOT FOUND	1		1
12802T101	** PRC NOT FOUND	25,826	-100,158	125,984
12811R104	** PRC NOT FOUND	48,485	20,640	27,845
128117108	** PRC NOT FOUND	150,586	132,609	17,977
128125101	** PRC NOT FOUND	694,993	669,993	25,000
128126109	** PRC NOT FOUND	113,228	112,797	431
128246105	** PRC NOT FOUND	11,440		11,440

12946N309	** PRC NOT FOUND	6,000	1,000	5,000
12960P107	** PRC NOT FOUND	1,000		1,000
129609AB9	** PRC NOT FOUND	3,000,000		3,000,000
129915203	** PRC NOT FOUND	19,512	14,352	5,160
130439102	** PRC NOT FOUND	1,130		1,130
13054D109	** PRC NOT FOUND	34,495	5,874	28,621
130788102	** PRC NOT FOUND	61,263	54,827	6,436
131096AD1	** PRC NOT FOUND	1,000,000		1,000,000
131096AF6	** PRC NOT FOUND	750,000		750,000
131193104	** PRC NOT FOUND	56,186	18,902	37,284
131347304	** PRC NOT FOUND	3,749,189	3,744,189	5,000
13135BAF3	** PRC NOT FOUND	6,634,000	6,000,000	634,000
13135BAG1	** PRC NOT FOUND	111,000		111,000
13135BAH9	** PRC NOT FOUND	340,000		340,000
132011107	** PRC NOT FOUND	79,306	57,488	21,818
132863127	** PRC NOT FOUND	15,000		15,000
133131102	** PRC NOT FOUND	60,645	55,442	5,203
133249102	** PRC NOT FOUND	15		15
136069101	** PRC NOT FOUND	33,456	18,193	15,263
136375BN1	** PRC NOT FOUND	150,000		150,000
136375BQ4	** PRC NOT FOUND	30,000	-320,000	350,000
136385AJ0	** PRC NOT FOUND	200,000		200,000
136385101	** PRC NOT FOUND	3,347,503	3,216,688	130,815
13645T100	** PRC NOT FOUND	31,656	23,487	8,169
136907102	** PRC NOT FOUND	13,360	9,746	3,614
137801106	** PRC NOT FOUND	550,062	477,500	72,562
13805T106	** PRC NOT FOUND	11,000		11,000
138098108	** PRC NOT FOUND	91,765	84,651	7,114
139594105	** PRC NOT FOUND	12,771	-22,653	35,424
14040HAN5	** PRC NOT FOUND	15,000		15,000
140475104	** PRC NOT FOUND	35,576	9,650	25,926
140517103	** PRC NOT FOUND	800	600	200
14052H506	** PRC NOT FOUND	159,780	157,305	2,475
14055X102	** PRC NOT FOUND	200,008	-470,769	670,777
14075T107	** PRC NOT FOUND	25,994	15,100	10,894
140781105	** PRC NOT FOUND	707,529	682,419	25,110
14140G106	** PRC NOT FOUND	5,000		5,000
14141R101	** PRC NOT FOUND	37,216	15,055	22,161
14149Y108	** PRC NOT FOUND	262,280	211,884	50,396
14150BAC8	** PRC NOT FOUND	30,000		30,000
14159L103	** PRC NOT FOUND	28,993	17,910	11,083
14159U202	** PRC NOT FOUND	18,700	6,900	11,800
141665109	** PRC NOT FOUND	804,714	-23,219	827,933
1.42E+108	** PRC NOT FOUND	361,580		361,580
142042209	** PRC NOT FOUND	2,905	1,288	1,617
142339100	** PRC NOT FOUND	86,991	74,490	12,501
143130102	** PRC NOT FOUND	305,907	78,835	227,072
143436400	** PRC NOT FOUND	3,762	2,076	1,686
143658AV4	** PRC NOT FOUND	8,300,000		8,300,000
14444T309	** PRC NOT FOUND	48,255	2,000	46,255
144577AA1	** PRC NOT FOUND	1,958,000	458,000	1,500,000
144577103	** PRC NOT FOUND	86,012	-37,412	123,424
146229109	** PRC NOT FOUND	942,916	907,566	35,350
147154108	** PRC NOT FOUND	40,827	24,762	16,065
147195101	** PRC NOT FOUND	19,683	427	19,256
147528103	** PRC NOT FOUND	30,850	-21,063	51,913
14754D100	** PRC NOT FOUND	88,993	39,980	49,013
147620108	** PRC NOT FOUND	1,211		1,211
148411101	** PRC NOT FOUND	7,161	4,298	2,863
148711104	** PRC NOT FOUND	85,144	10,000	75,144
149016107	** PRC NOT FOUND	2,269		2,269
149109100	** PRC NOT FOUND	500		500
14911RAG4	** PRC NOT FOUND	2,396,000	-1,604,000	4,000,000
149123101	** PRC NOT FOUND	1,846,627	1,217,105	629,522

149205106	** PRC NOT FOUND	40,600	8,001	32,599
149353104	** PRC NOT FOUND	2,800		2,800
149472102	** PRC NOT FOUND	19,600		19,600
149847105	** PRC NOT FOUND	55,503	-38,437	93,940
15005BAB4	** PRC NOT FOUND	3,000,000		3,000,000
150837409	** PRC NOT FOUND	107,208	2,100	105,108
150934AF4	** PRC NOT FOUND	75,000		75,000
150934503	** PRC NOT FOUND	5,394	5,391	3
1.51E+110	** PRC NOT FOUND	60,813	-27,440	88,253
15101Q108	** PRC NOT FOUND	71,771	29,585	42,186
151290889	** PRC NOT FOUND	887,910	481,010	406,900
15133VAE9	** PRC NOT FOUND	5,260,000	260,000	5,000,000
15133V208	** PRC NOT FOUND	639,531	589,908	49,623
15134AAB0	** PRC NOT FOUND	7,000,000		7,000,000
15135B101	** PRC NOT FOUND	48,503	48,493	10
15189T206	** PRC NOT FOUND	53,180		53,180
1.52E+208	** PRC NOT FOUND	56,884	49,092	7,792
152319109	** PRC NOT FOUND	284,495	284,395	100
153435102	** PRC NOT FOUND	37,745	22,022	15,723
153443AD8	** PRC NOT FOUND	46,186		46,186
154760102	** PRC NOT FOUND	25,554	23,887	1,667
155560AA3	** PRC NOT FOUND	14,000,000	12,000,000	2,000,000
155771108	** PRC NOT FOUND	12,303	3	12,300
156ESCA00	** PRC NOT FOUND	100,000		100,000
156ESCAH8	** PRC NOT FOUND	250,000		250,000
156ESCAL9	** PRC NOT FOUND	5,350,000		5,350,000
15639K300	** PRC NOT FOUND	569	90	479
156700AK2	** PRC NOT FOUND	8,000,000		8,000,000
156700AL0	** PRC NOT FOUND	10,000,000		10,000,000
156700106	** PRC NOT FOUND	199,048	113,999	85,049
156702102	** PRC NOT FOUND	70,854		70,854
156708109	** PRC NOT FOUND	19,320	1,603	17,717
156782104	** PRC NOT FOUND	50,412	18,654	31,758
157085101	** PRC NOT FOUND	26,345	3,700	22,645
158496109	** PRC NOT FOUND	114,519	11,323	103,196
158711994	** PRC NOT FOUND	250		250
15941RAF7	** PRC NOT FOUND	220,000		220,000
159480102	** PRC NOT FOUND	10,189	10,188	1
159765106	** PRC NOT FOUND	2,718	1,097	1,621
159864107	** PRC NOT FOUND	2,027,459	2,021,560	5,899
161048103	** PRC NOT FOUND	38,306	32,383	5,923
161133103	** PRC NOT FOUND	233,020	16,701	216,319
16117M107	** PRC NOT FOUND	3,048,311	1,213,558	1,834,753
16133R106	** PRC NOT FOUND	22,516		22,516
162456AP2	** PRC NOT FOUND	200,000		200,000
162456107	** PRC NOT FOUND	374,617	334,622	39,995
162825103	** PRC NOT FOUND	86,313	80,219	6,094
163072101	** PRC NOT FOUND	81,673	28,125	53,548
16359R103	** PRC NOT FOUND	35,058	24,068	10,990
163731102	** PRC NOT FOUND	6,824	400	6,424
163893100	** PRC NOT FOUND	284,047	138,829	145,218
16411R208	** PRC NOT FOUND	644,843	300,646	344,197
16444H102	** PRC NOT FOUND	56,272	33,871	22,401
165167BS5	** PRC NOT FOUND	10,000		10,000
165167CB1	** PRC NOT FOUND	2,000,000		2,000,000
165167CC9	** PRC NOT FOUND	1,000,000		1,000,000
165167107	** PRC NOT FOUND	2,590,281	1,964,744	625,537
165195108	** PRC NOT FOUND	18,400		18,400
166764100	** PRC NOT FOUND	1,434,477	1,353,336	81,141
166774109	** PRC NOT FOUND	7,670	7,570	100
167096106	** PRC NOT FOUND	35		35
168565109	** PRC NOT FOUND	100		100
168615102	** PRC NOT FOUND	145,153	-255,122	400,275
168863AP3	** PRC NOT FOUND	440,000	140,000	300,000

168863AS7	** PRC NOT FOUND	2,092,000	245,000	1,847,000
168905107	** PRC NOT FOUND	95,422	43,997	51,425
16937S102	** PRC NOT FOUND	7,270		7,270
16938G107	** PRC NOT FOUND	91,008	34,752	56,256
16938R103	** PRC NOT FOUND	31,532	11,181	20,351
169384104	** PRC NOT FOUND	39,353	8	39,345
16939P106	** PRC NOT FOUND	632,765	72,162	560,603
16941J106	** PRC NOT FOUND	37,834	36,497	1,337
16941M109	** PRC NOT FOUND	238,088	110,901	127,187
16941P102	** PRC NOT FOUND	11,000		11,000
16942J105	** PRC NOT FOUND	91,958	56,497	35,461
16942X104	** PRC NOT FOUND	2,820	2,056	764
169426103	** PRC NOT FOUND	4,524	4,483	41
16943C109	** PRC NOT FOUND	95,504	50,500	45,004
16945R104	** PRC NOT FOUND	25,682	12,857	12,825
169467107	** PRC NOT FOUND	27,749	7,550	20,199
169656105	** PRC NOT FOUND	17,497	17,297	200
169905106	** PRC NOT FOUND	35,669	27,364	8,305
170032AQ9	** PRC NOT FOUND	3,575,000	75,000	3,500,000
170032AS5	** PRC NOT FOUND	175,000		175,000
170032AT3	** PRC NOT FOUND	4,720,000		4,720,000
170032502	** PRC NOT FOUND	3,600	3,000	600
170404305	** PRC NOT FOUND	57,449	360	57,089
171232101	** PRC NOT FOUND	283,828	253,393	30,435
171484108	** PRC NOT FOUND	4,137	400	3,737
17163B102	** PRC NOT FOUND	93,785	80,811	12,974
171779309	** PRC NOT FOUND	294,820	9,504	285,316
172062101	** PRC NOT FOUND	56,816	-22,044	78,860
17243V102	** PRC NOT FOUND	85,736	43,536	42,200
172737108	** PRC NOT FOUND	483,052	229,852	253,200
17275R102	** PRC NOT FOUND	16,112,243	13,826,432	2,285,811
172755100	** PRC NOT FOUND	112,436	54,069	58,367
17285T106	** PRC NOT FOUND	2,163,904	2,139,104	24,800
172908105	** PRC NOT FOUND	313,799	250,715	63,084
172967AZ4	** PRC NOT FOUND	1,297,000	1,292,000	5,000
172967DA6	** PRC NOT FOUND	2,580,000	2,575,000	5,000
172967572	** PRC NOT FOUND	303,268	301,468	1,800
172967598	** PRC NOT FOUND	35,972	15,972	20,000
173026105	** PRC NOT FOUND	100		100
17303MJC4	** PRC NOT FOUND	385,000	-1,310,000	1,695,000
17306X102	** PRC NOT FOUND	27,043	19,706	7,337
177900107	** PRC NOT FOUND	23,726	5,590	18,136
178566105	** PRC NOT FOUND	227,085	-21,519	248,604
179584AJ6	** PRC NOT FOUND	195,000		195,000
179895107	** PRC NOT FOUND	14,097	497	13,600
18383Q879	** PRC NOT FOUND	15,028	700	14,328
184496107	** PRC NOT FOUND	7,740	4,824	2,916
184502AP7	** PRC NOT FOUND	6,000,000		6,000,000
185896107	** PRC NOT FOUND	21,234	19,711	1,523
18712Q103	** PRC NOT FOUND	12,680	7,400	5,280
189095102	** PRC NOT FOUND	14,301	1	14,300
1.89E+110	** PRC NOT FOUND	6,500	-99,749	106,249
189754104	** PRC NOT FOUND	721,147	415,954	305,193
18976M103	** PRC NOT FOUND	100,017	1,600	98,417
190101105	** PRC NOT FOUND	8,950	7,000	1,950
190897108	** PRC NOT FOUND	63,486	45,251	18,235
1.91E+108	** PRC NOT FOUND	9,000		9,000
191098102	** PRC NOT FOUND	1,850	460	1,390
191216100	** PRC NOT FOUND	1,507,304	1,463,306	43,998
191241108	** PRC NOT FOUND	19,767	5,329	14,438
192108108	** PRC NOT FOUND	1,076,922	144,175	932,747
19239V302	** PRC NOT FOUND	259,855	118,433	141,422
19239Y108	** PRC NOT FOUND	790	-76,147	76,937
192422103	** PRC NOT FOUND	70,525	56,920	13,605

192446102	** PRC NOT FOUND	95,224	-27,342	122,566
192448108	** PRC NOT FOUND	13,750	-88,130	101,880
19247A100	** PRC NOT FOUND	32,689	3,500	29,189
19247L106	** PRC NOT FOUND	25,080	-87,010	112,090
19247V104	** PRC NOT FOUND	87,224	45,222	42,002
19247W102	** PRC NOT FOUND	16,100	-33,476	49,576
19247X100	** PRC NOT FOUND	14,205	6,283	7,922
192479103	** PRC NOT FOUND	19,793	5,097	14,696
19248R102	** PRC NOT FOUND	56,446		56,446
192576106	** PRC NOT FOUND	28,796	2,500	26,296
19259P300	** PRC NOT FOUND	56,783	14,088	42,695
193294105	** PRC NOT FOUND	5,413	3,867	1,546
193459302	** PRC NOT FOUND	7,339	6,424	915
195305107	** PRC NOT FOUND	101,000		101,000
195325BJ3	** PRC NOT FOUND	449,000	-1,223,000	1,672,000
195493309	** PRC NOT FOUND	245,587	226,978	18,609
195872106	** PRC NOT FOUND	175,663	163,230	12,433
196267405	** PRC NOT FOUND	187,700		187,700
196873103	** PRC NOT FOUND	4,000	1,000	3,000
197231103	** PRC NOT FOUND	4,701	3,959	742
197236102	** PRC NOT FOUND	10,418	2,608	7,810
197779101	** PRC NOT FOUND	1,247,190	1,246,725	465
198516106	** PRC NOT FOUND	5,094	-47,729	52,823
200300507	** PRC NOT FOUND	87,000		87,000
200334118	** PRC NOT FOUND	532,719	521,369	11,350
2003369S6	** PRC NOT FOUND	2,000,000		2,000,000
2003369U1	** PRC NOT FOUND	3,500,000	500,000	3,000,000
200340107	** PRC NOT FOUND	258,850	90,976	167,874
200525103	** PRC NOT FOUND	23,418	13,675	9,743
20061Q106	** PRC NOT FOUND	41,215	1,400	39,815
202259107	** PRC NOT FOUND	200		200
202608105	** PRC NOT FOUND	23,758	6,958	16,800
203278106	** PRC NOT FOUND	100		100
203391107	** PRC NOT FOUND	53	50	3
203607106	** PRC NOT FOUND	7,247	600	6,647
203668108	** PRC NOT FOUND	378,215	354,240	23,975
204149108	** PRC NOT FOUND	2,915		2,915
204409601	** PRC NOT FOUND	77,912	70,818	7,094
20441A102	** PRC NOT FOUND	36,370	22,139	14,231
20441B407	** PRC NOT FOUND	41,486	37,589	3,897
204421101	** PRC NOT FOUND	10,794	8,494	2,300
204429104	** PRC NOT FOUND	4,682	3,958	724
20451Q104	** PRC NOT FOUND	171,297	88,220	83,077
20452A108	** PRC NOT FOUND	6,568	-31,832	38,400
2.05E+113	** PRC NOT FOUND	16,284	7,547	8,737
20478NAB6	** PRC NOT FOUND	125,000		125,000
204990063	** PRC NOT FOUND	18		18
205306103	** PRC NOT FOUND	7,880	6,443	1,437
205638109	** PRC NOT FOUND	129,337	82,608	46,729
20564W105	** PRC NOT FOUND	7,181		7,181
2.06E+108	** PRC NOT FOUND	9,575	80	9,495
205826209	** PRC NOT FOUND	17,692	-11,449	29,141
205859101	** PRC NOT FOUND	256,467	47,078	209,389
205887102	** PRC NOT FOUND	248,522	243,717	4,805
205944101	** PRC NOT FOUND	13,603	-13,422	27,025
206016107	** PRC NOT FOUND	45,425	11,722	33,703
206708109	** PRC NOT FOUND	24,663	-52,146	76,809
206710402	** PRC NOT FOUND	151,002	1,664	149,338
207142AG5	** PRC NOT FOUND	10,000,000		10,000,000
207142AH3	** PRC NOT FOUND	1,254,000	-2,000,000	3,254,000
207142308	** PRC NOT FOUND	256,807	192,658	64,149
207195108	** PRC NOT FOUND	5,000		5,000
207410101	** PRC NOT FOUND	12,752	4	12,748
208254201	** PRC NOT FOUND	1,500		1,500

20854P109	** PRC NOT FOUND	140,621	104,490	36,131
20856D104	** PRC NOT FOUND	300		300
209034107	** PRC NOT FOUND	165,598	142,223	23,375
209115104	** PRC NOT FOUND	345,081	221,973	123,108
209341106	** PRC NOT FOUND	14,220	5,086	9,134
20959D100	** PRC NOT FOUND	40		40
210226106	** PRC NOT FOUND	61,564	56,814	4,750
21036PAD0	** PRC NOT FOUND	770,000		770,000
21036PAG3	** PRC NOT FOUND	420,000		420,000
21036P108	** PRC NOT FOUND	1,446,808	1,371,540	75,268
21036P207	** PRC NOT FOUND	247		247
21036UAA5	** PRC NOT FOUND	350,000	100,000	250,000
2.10E+105	** PRC NOT FOUND	641,515	630,512	11,003
210502100	** PRC NOT FOUND	12,355	11,706	649
210575AC0	** PRC NOT FOUND	100,000		100,000
21075N204	** PRC NOT FOUND	173,098	161,318	11,780
210795308	** PRC NOT FOUND	749,588	705,708	43,880
210805AT4	** PRC NOT FOUND	19,366,000		19,366,000
210805BD8	** PRC NOT FOUND	2,000,000		2,000,000
210805BE6	** PRC NOT FOUND	1,100,000	100,000	1,000,000
210805DF1	** PRC NOT FOUND	29,379,000	2,400,000	26,979,000
210805DG9	** PRC NOT FOUND	34,283,700		34,283,700
210805DL8	** PRC NOT FOUND	12,615,896	9,896	12,606,000
211914130	** PRC NOT FOUND	30,000		30,000
211915103	** PRC NOT FOUND	302		302
211916101	** PRC NOT FOUND	1,009		1,009
211918107	** PRC NOT FOUND	1,009		1,009
212015101	** PRC NOT FOUND	110,381	74,308	36,073
212485106	** PRC NOT FOUND	39,989	13,770	26,219
212876AA4	** PRC NOT FOUND	1,000,000		1,000,000
216648AK1	** PRC NOT FOUND	12,500,000		12,500,000
216648402	** PRC NOT FOUND	316,058	236,754	79,304
216762AD6	** PRC NOT FOUND	1,500,000	100,000	1,400,000
216831107	** PRC NOT FOUND	33,109	-56,791	89,900
217203AC2	** PRC NOT FOUND	435,000		435,000
217204106	** PRC NOT FOUND	54,484	47,584	6,900
217213206	** PRC NOT FOUND	1,490	7	1,483
21749TAA6	** PRC NOT FOUND	250,000		250,000
21749TAE8	** PRC NOT FOUND	250,000		250,000
21749TAG3	** PRC NOT FOUND	250,000		250,000
21749TAJ7	** PRC NOT FOUND	250,000		250,000
21749VAA1	** PRC NOT FOUND	250,000		250,000
217900109	** PRC NOT FOUND	118,760	117,660	1,100
21851C109	** PRC NOT FOUND	40,015	40,000	15
218681104	** PRC NOT FOUND	39,058	30,977	8,081
218681120	** PRC NOT FOUND	2,267	48	2,219
21924B104	** PRC NOT FOUND	64,513	22,841	41,672
21987BAJ7	** PRC NOT FOUND	1,982,000		1,982,000
21988G148	** PRC NOT FOUND	1,160,000		1,160,000
21988G155	** PRC NOT FOUND	290		290
21988G189	** PRC NOT FOUND	1,200,000		1,200,000
21988G197	** PRC NOT FOUND	300		300
21988K156	** PRC NOT FOUND	1,000,000		1,000,000
21988K164	** PRC NOT FOUND	100		100
21988K172	** PRC NOT FOUND	1,000,000		1,000,000
21988K180	** PRC NOT FOUND	1,820		1,820
21988K198	** PRC NOT FOUND	4		4
21988K214	** PRC NOT FOUND	960,000		960,000
21988K222	** PRC NOT FOUND	240		240
21988K354	** PRC NOT FOUND	1,600,000		1,600,000
21988K362	** PRC NOT FOUND	68,819		68,819
21988R102	** PRC NOT FOUND	72,706	25,265	47,441
21988T116	** PRC NOT FOUND	35,000		35,000
22002T108	** PRC NOT FOUND	20,647	19,435	1,212



22025YAD2	** PRC NOT FOUND	520,000	20,000	500,000
22025Y407	** PRC NOT FOUND	145,660	18,076	127,584
22027E409	** PRC NOT FOUND	6,993	6,975	18
221006109	** PRC NOT FOUND	44,850	39,350	5,500
221462104	** PRC NOT FOUND	14		14
22160K105	** PRC NOT FOUND	703,819	602,137	101,682
222083107	** PRC NOT FOUND	281,657	2,306	279,351
22237LNG3	** PRC NOT FOUND	50,000		50,000
222403107	** PRC NOT FOUND	108,105		108,105
222660102	** PRC NOT FOUND	16,695	5,657	11,038
222795106	** PRC NOT FOUND	14,456	-11,098	25,554
222862AG9	** PRC NOT FOUND	5,000,000		5,000,000
224044BR7	** PRC NOT FOUND	9,267,000		9,267,000
22405H107	** PRC NOT FOUND	20,000		20,000
224399105	** PRC NOT FOUND	223,403	220,038	3,365
225401108	** PRC NOT FOUND	15,946	7,680	8,266
225439207	** PRC NOT FOUND	15,606	14,000	1,606
225447101	** PRC NOT FOUND	147,145	139,708	7,437
225448AA7	** PRC NOT FOUND	9,400,000		9,400,000
226406106	** PRC NOT FOUND	98,657	96,807	1,850
226566AC1	** PRC NOT FOUND	1,180,000		1,180,000
226566AH0	** PRC NOT FOUND	225,000		225,000
227046109	** PRC NOT FOUND	336,703	323,815	12,888
227483104	** PRC NOT FOUND	15,596	11,908	3,688
227901AF2	** PRC NOT FOUND	5,000,000		5,000,000
228227104	** PRC NOT FOUND	2,281,255	2,238,314	42,941
228229AB6	** PRC NOT FOUND	1,000		1,000
228229AC4	** PRC NOT FOUND	1,000		1,000
228231AA4	** PRC NOT FOUND	1,000,000		1,000,000
228231AJ5	** PRC NOT FOUND	1,000		1,000
228231AL0	** PRC NOT FOUND	1,000		1,000
228903100	** PRC NOT FOUND	62,018	28,420	33,598
229669106	** PRC NOT FOUND	15,303	2,223	13,080
229678107	** PRC NOT FOUND	100,184	11,598	88,586
229899109	** PRC NOT FOUND	22,726	4,823	17,903
230215105	** PRC NOT FOUND	4,005		4,005
231269101	** PRC NOT FOUND	124,150	122,808	1,342
23129V109	** PRC NOT FOUND	22,480	19,860	2,620
23130C108	** PRC NOT FOUND	51,625	50,554	1,071
231561101	** PRC NOT FOUND	1,192,259	1,163,559	28,700
231705203	** PRC NOT FOUND	100		100
232109108	** PRC NOT FOUND	13,021	3,285	9,736
232503110	** PRC NOT FOUND	75,487		75,487
23251J106	** PRC NOT FOUND	62,662	45,537	17,125
232572107	** PRC NOT FOUND	200,112	150,656	49,456
232674507	** PRC NOT FOUND	52,581	28,181	24,400
232806109	** PRC NOT FOUND	792,061	723	791,338
232820100	** PRC NOT FOUND	239,277	229,011	10,266
232828301	** PRC NOT FOUND	301,980	90,694	211,286
23283K105	** PRC NOT FOUND	9,256	-3,000	12,256
23299AKS7	** PRC NOT FOUND	3,292,000		3,292,000
233153105	** PRC NOT FOUND	166,544	97,205	69,339
2.33E+111	** PRC NOT FOUND	29,439	22,093	7,346
23326R109	** PRC NOT FOUND	13,208	12,823	385
23327BAA1	** PRC NOT FOUND	700,000		700,000
233293109	** PRC NOT FOUND	397,140	307,351	89,789
23330X100	** PRC NOT FOUND	728,959	23,877	705,082
23331A109	** PRC NOT FOUND	2,181,106	1,116,608	1,064,498
233326AD9	** PRC NOT FOUND	2,680,000		2,680,000
233326107	** PRC NOT FOUND	44,277	-15,735	60,012
23334L102	** PRC NOT FOUND	400,894	391,392	9,502
23335C101	** PRC NOT FOUND	48,607	14,737	33,870
233377407	** PRC NOT FOUND	4,800	508	4,292
23338X102	** PRC NOT FOUND	36,286	9,497	26,789

23339M105	** PRC NOT FOUND	3,000	-263,176	266,176
233835AQ0	** PRC NOT FOUND	5,016,000	-1,525,000	6,541,000
233835AT4	** PRC NOT FOUND	464,000	450,000	14,000
233835AW7	** PRC NOT FOUND	136,000	-5,569,000	5,705,000
234050AA0	** PRC NOT FOUND	191,825	160,681	31,144
234264109	** PRC NOT FOUND	8,694	1,500	7,194
235ESC928	** PRC NOT FOUND	14,144,000		14,144,000
235ESC944	** PRC NOT FOUND	19,121,000	14,121,000	5,000,000
235ESC969	** PRC NOT FOUND	5,000,000		5,000,000
235ESC993	** PRC NOT FOUND	57,294,000	52,294,000	5,000,000
235851102	** PRC NOT FOUND	1,306,538	1,280,972	25,566
236442109	** PRC NOT FOUND	152,125	147,025	5,100
23767P109	** PRC NOT FOUND	124,821	54,181	70,640
237690102	** PRC NOT FOUND	6,600		6,600
237917208	** PRC NOT FOUND	1,856	275	1,581
237934104	** PRC NOT FOUND	5,553	4,370	1,183
23808R106	** PRC NOT FOUND	750,000		750,000
23808R205	** PRC NOT FOUND	90,909		90,909
238113104	** PRC NOT FOUND	42,317	36,460	5,857
238199103	** PRC NOT FOUND	700	100	600
239191AA7	** PRC NOT FOUND	200,000		200,000
239359102	** PRC NOT FOUND	9,744	2,813	6,931
23962Q126	** PRC NOT FOUND	415,252		415,252
240028308	** PRC NOT FOUND	1,786	1,004	782
242309102	** PRC NOT FOUND	158,080	51,992	106,088
243457108	** PRC NOT FOUND	1,319	385	934
243537107	** PRC NOT FOUND	13,605	7,552	6,053
243586104	** PRC NOT FOUND	26,439	21,735	4,704
24522P103	** PRC NOT FOUND	163,110	26,409	136,701
246647101	** PRC NOT FOUND	202,003	144,350	57,653
246911101	** PRC NOT FOUND	9,837	7,748	2,089
247131105	** PRC NOT FOUND	309,471	269,067	40,404
247367AK1	** PRC NOT FOUND	160,000		160,000
247367AT2	** PRC NOT FOUND	700		700
247367AU9	** PRC NOT FOUND	175,000		175,000
247367AZ8	** PRC NOT FOUND	60,000		60,000
247907207	** PRC NOT FOUND	149,822	-248,236	398,058
24799AJU7	** PRC NOT FOUND	280,000	30,000	250,000
24799AKB7	** PRC NOT FOUND	300,000	200,000	100,000
24823UAE8	** PRC NOT FOUND	14,650,000	14,120,000	530,000
24823UAF5	** PRC NOT FOUND	4,455,000	4,390,000	65,000
248356107	** PRC NOT FOUND	25,590	23,156	2,434
24869P104	** PRC NOT FOUND	682,341	648,783	33,558
25030WAB6	** PRC NOT FOUND	8,271,000	2,900,000	5,371,000
25030W100	** PRC NOT FOUND	25,774	19,574	6,200
250639101	** PRC NOT FOUND	279	200	79
2515A0HQ9	** PRC NOT FOUND	613,000	611,000	2,000
25150L108	** PRC NOT FOUND	419,484	219,484	200,000
25153Y206	** PRC NOT FOUND	20,100	19,400	700
25156PAF0	** PRC NOT FOUND	5,275,000	50,000	5,225,000
251591103	** PRC NOT FOUND	60,071	6,850	53,221
251591830	** PRC NOT FOUND	3,300	1,300	2,000
25179M103	** PRC NOT FOUND	3,187,513	2,996,758	190,755
251893103	** PRC NOT FOUND	53,700	-72,205	125,905
25212EAF7	** PRC NOT FOUND	1,305,000	-5,000	1,310,000
252126AF4	** PRC NOT FOUND	1,980,000		1,980,000
252131107	** PRC NOT FOUND	47,768	46,768	1,000
25243Q205	** PRC NOT FOUND	1,935,531	1,355,372	580,159
25243YAG4	** PRC NOT FOUND	590,000	-1,835,000	2,425,000
252603105	** PRC NOT FOUND	17,364	17,064	300
25264R207	** PRC NOT FOUND	1,844	200	1,644
252784301	** PRC NOT FOUND	41,441	-82,756	124,197
253393102	** PRC NOT FOUND	66,207	-10,369	76,576
253798102	** PRC NOT FOUND	75,810	32,410	43,400

25380WAA4	** PRC NOT FOUND	2,005,000		2,005,000
25380WAB2	** PRC NOT FOUND	1,301,229	4,000	1,297,229
25384B108	** PRC NOT FOUND	4,500		4,500
253868103	** PRC NOT FOUND	507,107	496,650	10,457
253868608	** PRC NOT FOUND	221,150	201,150	20,000
253870109	** PRC NOT FOUND	1,900	400	1,500
25388B104	** PRC NOT FOUND	133,395	39,205	94,190
253905103	** PRC NOT FOUND	300		300
253909105	** PRC NOT FOUND	1,000		1,000
253922108	** PRC NOT FOUND	44,910	42,910	2,000
254546104	** PRC NOT FOUND	15,992	15,292	700
254553100	** PRC NOT FOUND	2,900	400	2,500
25459HAE5	** PRC NOT FOUND	585,000		585,000
25459L106	** PRC NOT FOUND	823,318	541,504	281,814
254668106	** PRC NOT FOUND	37,320	37,085	235
25468BAF4	** PRC NOT FOUND	500,000		500,000
25468Y107	** PRC NOT FOUND	305,006	173,364	131,642
25470M109	** PRC NOT FOUND	263,204	187,671	75,533
25475L106	** PRC NOT FOUND	95,000		95,000
255213209	** PRC NOT FOUND	166		166
255413106	** PRC NOT FOUND	17,261	-133,365	150,626
25659P402	** PRC NOT FOUND	4,643	2,565	2,078
25659T107	** PRC NOT FOUND	28,415	27,915	500
256669AG7	** PRC NOT FOUND	12,000,000		12,000,000
256743105	** PRC NOT FOUND	34,850	31,726	3,124
256746108	** PRC NOT FOUND	59,302	-13,977	73,279
257030106	** PRC NOT FOUND	6,000	5,000	1,000
25746U109	** PRC NOT FOUND	675,324	674,822	502
25754A201	** PRC NOT FOUND	37,149	-54,858	92,007
257559104	** PRC NOT FOUND	884,424	880,591	3,833
257651109	** PRC NOT FOUND	95,463	65,404	30,059
257867101	** PRC NOT FOUND	283,871	283,123	748
25811P886	** PRC NOT FOUND	39,167	32,597	6,570
25822C205	** PRC NOT FOUND	600		600
258598101	** PRC NOT FOUND	63,835	-34,083	97,918
260003108	** PRC NOT FOUND	205,890	173,423	32,467
260095104	** PRC NOT FOUND	20,259	14,877	5,382
260537105	** PRC NOT FOUND	31,630	6,936	24,694
2.61E+113	** PRC NOT FOUND	90,336	86,324	4,012
26153C103	** PRC NOT FOUND	52,425	12,315	40,110
261570105	** PRC NOT FOUND	24,966	160	24,806
26168L205	** PRC NOT FOUND	11,527	-64,834	76,361
262037104	** PRC NOT FOUND	26,298	-43,483	69,781
262497AG5	** PRC NOT FOUND	21,957,000	20,957,000	1,000,000
263534BJ7	** PRC NOT FOUND	6,942,000	6,937,000	5,000
263578AG1	** PRC NOT FOUND	3,855,000	3,765,000	90,000
264147109	** PRC NOT FOUND	11,657		11,657
264399EF9	** PRC NOT FOUND	7,000	5,000	2,000
2.65E+104	** PRC NOT FOUND	137,540	122,125	15,415
26613Q106	** PRC NOT FOUND	159,325	126,728	32,597
26632V102	** PRC NOT FOUND	79,166	1,808	77,358
266605104	** PRC NOT FOUND	161,644	158,444	3,200
2.67E+107	** PRC NOT FOUND	37,500	25,865	11,635
267475101	** PRC NOT FOUND	278,482	266,031	12,451
267575AC2	** PRC NOT FOUND	8,750,000		8,750,000
26779T100	** PRC NOT FOUND	12,600	12,500	100
267888105	** PRC NOT FOUND	13,314	-45,749	59,063
268057106	** PRC NOT FOUND	16,000	14,203	1,797
268169109	** PRC NOT FOUND	500		500
26818D108	** PRC NOT FOUND	8,000		8,000
268311107	** PRC NOT FOUND	26,899	393	26,506
268315108	** PRC NOT FOUND	13,718	11,971	1,747
26843B101	** PRC NOT FOUND	2,374	1,200	1,174
268648AK8	** PRC NOT FOUND	822,000	-178,000	1,000,000

268664109	** PRC NOT FOUND	3,366	1,834	1,532
26874R108	** PRC NOT FOUND	158,696	153,492	5,204
26875P101	** PRC NOT FOUND	3,096,688	3,023,212	73,476
268763208	** PRC NOT FOUND	394	300	94
26882D109	** PRC NOT FOUND	4,049	2,400	1,649
269153201	** PRC NOT FOUND	1,305		1,305
269246104	** PRC NOT FOUND	252,964	85,125	167,839
26928A200	** PRC NOT FOUND	84,707	-2,450	87,157
26969P108	** PRC NOT FOUND	28,810	-14,416	43,226
26985R104	** PRC NOT FOUND	680,068	678,568	1,500
270006109	** PRC NOT FOUND	97,168	53,250	43,918
271796104	** PRC NOT FOUND	12,400	11,700	700
273202101	** PRC NOT FOUND	4,650		4,650
27579R104	** PRC NOT FOUND	135,068	84,791	50,277
2761919P0	** PRC NOT FOUND	33,575,000	27,220,000	6,355,000
277379103	** PRC NOT FOUND	87,987	100	87,887
277461109	** PRC NOT FOUND	1,244,046	142,501	1,101,545
27826CAD0	** PRC NOT FOUND	27,000,000		27,000,000
27826CAF5	** PRC NOT FOUND	7,000,000		7,000,000
27827X101	** PRC NOT FOUND	96,009	62,269	33,740
278274105	** PRC NOT FOUND	4,198	-29,000	33,198
278279104	** PRC NOT FOUND	188,070	171,437	16,633
27828G107	** PRC NOT FOUND	246,432	241,912	4,520
27828H105	** PRC NOT FOUND	41,303	18,775	22,528
27828S101	** PRC NOT FOUND	136,952	134,825	2,127
27828U106	** PRC NOT FOUND	61,231	49,222	12,009
27828V104	** PRC NOT FOUND	10,600	1,400	9,200
27828X100	** PRC NOT FOUND	10,128	6,226	3,902
27829C105	** PRC NOT FOUND	137,610	130,430	7,180
27829F108	** PRC NOT FOUND	33,650	-7,390	41,040
278642103	** PRC NOT FOUND	631,598	619,190	12,408
27874N105	** PRC NOT FOUND	290,888	226,275	64,613
27876GAN8	** PRC NOT FOUND	3,000,000		3,000,000
27876GAY4	** PRC NOT FOUND	975,000		975,000
27876GBE7	** PRC NOT FOUND	890,000		890,000
27876GBH0	** PRC NOT FOUND	2,340,000		2,340,000
278768106	** PRC NOT FOUND	76,971	46,954	30,017
28140H104	** PRC NOT FOUND	102,249	102,206	43
28238P109	** PRC NOT FOUND	4,011	-47,418	51,429
28251TAA1	** PRC NOT FOUND	10,000,000		10,000,000
28336LAB5	** PRC NOT FOUND	3,000,000		3,000,000
28336LBQ1	** PRC NOT FOUND	345,000		345,000
283677854	** PRC NOT FOUND	15,386	20	15,366
284138AC8	** PRC NOT FOUND	4,250,000		4,250,000
284138AD6	** PRC NOT FOUND	2,505,000	-5,000,000	7,505,000
284138AH7	** PRC NOT FOUND	555,000		555,000
284902103	** PRC NOT FOUND	35,692	4,000	31,692
285229100	** PRC NOT FOUND	14,487	1,850	12,637
285324109	** PRC NOT FOUND	4,000	3,500	500
285512109	** PRC NOT FOUND	587,698	440,261	147,437
285830105	** PRC NOT FOUND	1,500		1,500
285835104	** PRC NOT FOUND	63,100	10,000	53,100
286082102	** PRC NOT FOUND	19,103	-115,044	134,147
286166103	** PRC NOT FOUND	750	725	25
28660G106	** PRC NOT FOUND	34,789	5,118	29,671
28661G105	** PRC NOT FOUND	217,678	52,938	164,740
288522204	** PRC NOT FOUND	35,000	7,500	27,500
288853104	** PRC NOT FOUND	14,563	9,875	4,688
28905P101	** PRC NOT FOUND	1,041,666		1,041,666
290138205	** PRC NOT FOUND	35,154	24,605	10,549
290151976	** PRC NOT FOUND	2	1	1
290160100	** PRC NOT FOUND	14,815	7,942	6,873
29076V109	** PRC NOT FOUND	40,389	39,511	878
2.91E+109	** PRC NOT FOUND	110,956	63,623	47,333

29084Q100	** PRC NOT FOUND	157,381	94,162	63,219
29100P102	** PRC NOT FOUND	5,890		5,890
29100S106	** PRC NOT FOUND	5,801	-31,500	37,301
291011104	** PRC NOT FOUND	1,469,217	1,439,107	30,110
291017101	** PRC NOT FOUND	6		6
291229AA0	** PRC NOT FOUND	50,000		50,000
291230AA8	** PRC NOT FOUND	275,000		275,000
291641108	** PRC NOT FOUND	107,197	97,622	9,575
292016102	** PRC NOT FOUND	400		400
292052107	** PRC NOT FOUND	28,459	28,275	184
2.92E+104	** PRC NOT FOUND	1,692		1,692
292218104	** PRC NOT FOUND	11,319	100	11,219
29244TAB7	** PRC NOT FOUND	2,065,000	-1,000,000	3,065,000
292448206	** PRC NOT FOUND	18,638	13,684	4,954
292475209	** PRC NOT FOUND	35,729	3,028	32,701
29250N105	** PRC NOT FOUND	2,027,321	2,026,815	506
292505AE4	** PRC NOT FOUND	60,000	-5,440,000	5,500,000
29255UAC8	** PRC NOT FOUND	993,064		993,064
29255U104	** PRC NOT FOUND	43,500		43,500
292562105	** PRC NOT FOUND	25,118	5,961	19,157
29264F205	** PRC NOT FOUND	104,359	75,844	28,515
29265N108	** PRC NOT FOUND	28,716	21,902	6,814
292659109	** PRC NOT FOUND	30,952	-25,523	56,475
292665106	** PRC NOT FOUND	129,400	29,400	100,000
29268G100	** PRC NOT FOUND	624,550		624,550
29269P109	** PRC NOT FOUND	32,636		32,636
29269P117	** PRC NOT FOUND	57,000		57,000
29271CAA2	** PRC NOT FOUND	20,300,000		20,300,000
292722105	** PRC NOT FOUND	2,714	1,184	1,530
29273R109	** PRC NOT FOUND	2,738,862	2,716,362	22,500
29274F104	** PRC NOT FOUND	96,093	84,069	12,024
29275Y102	** PRC NOT FOUND	48,925	25,600	23,325
292764107	** PRC NOT FOUND	32,953	10,953	22,000
292932100	** PRC NOT FOUND	500		500
292970100	** PRC NOT FOUND	4,665	-3,435	8,100
293ESC208	** PRC NOT FOUND	10,500		10,500
29362U104	** PRC NOT FOUND	157,821	135,687	22,134
293639100	** PRC NOT FOUND	97,117	10,681	86,436
29364G103	** PRC NOT FOUND	132,319	131,354	965
29365R116	** PRC NOT FOUND	104,822		104,822
293712105	** PRC NOT FOUND	9,844	6,050	3,794
29380T105	** PRC NOT FOUND	17,426	12,710	4,716
29380T402	** PRC NOT FOUND	4,234		4,234
29381A105	** PRC NOT FOUND	1,700	1,500	200
29382F103	** PRC NOT FOUND	181,693	180,174	1,519
29384R105	** PRC NOT FOUND	38,393	30,093	8,300
293957106	** PRC NOT FOUND	29,047		29,047
294251103	** PRC NOT FOUND	194,200		194,200
29426L108	** PRC NOT FOUND	17,159	-131,833	148,992
29444U502	** PRC NOT FOUND	133,594	45,643	87,951
294588108	** PRC NOT FOUND	4,000		4,000
294752100	** PRC NOT FOUND	17,293	3,665	13,628
294821608	** PRC NOT FOUND	1,170,056	1,061,049	109,007
29530P102	** PRC NOT FOUND	3,427	107	3,320
296052301	** PRC NOT FOUND	3,000		3,000
296122TN4	** PRC NOT FOUND	20,000		20,000
296315104	** PRC NOT FOUND	7,125	-41,100	48,225
29665WAF1	** PRC NOT FOUND	280,000	257,000	23,000
296650104	** PRC NOT FOUND	600	200	400
297425100	** PRC NOT FOUND	25,211	5,025	20,186
29759W101	** PRC NOT FOUND	12,378	-24,432	36,810
297602104	** PRC NOT FOUND	9,026	-10,665	19,691
297862AA2	** PRC NOT FOUND	500,000		500,000
298736109	** PRC NOT FOUND	93,853	-41,088	134,941

298785EQ5	** PRC NOT FOUND	3,126,000		3,126,000
29879R206	** PRC NOT FOUND	4,302	33	4,269
29977A105	** PRC NOT FOUND	207,306	189,293	18,013
30023Y105	** PRC NOT FOUND	66,721	50,534	16,187
30024BAA2	** PRC NOT FOUND	900,000		900,000
30024H101	** PRC NOT FOUND	15,870	270	15,600
30033RAC2	** PRC NOT FOUND	10,680,000	680,000	10,000,000
30034Q109	** PRC NOT FOUND	7		7
3.01E+113	** PRC NOT FOUND	13,638	6,700	6,938
30161MAE3	** PRC NOT FOUND	2,914,000	2,907,000	7,000
30161Q104	** PRC NOT FOUND	72,021	15,421	56,600
302043104	** PRC NOT FOUND	4,072	3,316	756
302051206	** PRC NOT FOUND	38,097	16,824	21,273
302081104	** PRC NOT FOUND	17,973	8,473	9,500
30212P105	** PRC NOT FOUND	331,669	136,598	195,071
30212P139	** PRC NOT FOUND	545,454		545,454
30214U102	** PRC NOT FOUND	79,247	70,000	9,247
30218U108	** PRC NOT FOUND	1,954,674	915,825	1,038,849
302205109	** PRC NOT FOUND	6,008	8	6,000
30225T102	** PRC NOT FOUND	13,638	-27,335	40,973
30225X103	** PRC NOT FOUND	167,401	17,343	150,058
30226D106	** PRC NOT FOUND	265,058	259,038	6,020
302301106	** PRC NOT FOUND	46,094	2,400	43,694
30231G102	** PRC NOT FOUND	5,656,183	5,494,157	162,026
30241L109	** PRC NOT FOUND	77,933	46,992	30,941
302445101	** PRC NOT FOUND	224,057	188,543	35,514
302473103	** PRC NOT FOUND	3,100	2,000	1,100
30250BAC3	** PRC NOT FOUND	800,000		800,000
302520101	** PRC NOT FOUND	68,654	63,450	5,204
302695101	** PRC NOT FOUND	42,415	-42,361	84,776
302709100	** PRC NOT FOUND	6,600	2,400	4,200
302723AA9	** PRC NOT FOUND	21,000	6,000	15,000
302941109	** PRC NOT FOUND	138,772	87,384	51,388
303075105	** PRC NOT FOUND	41,100	18,105	22,995
303250104	** PRC NOT FOUND	44,793	3,447	41,346
303726103	** PRC NOT FOUND	94,884	70,502	24,382
303901AB8	** PRC NOT FOUND	37,000		37,000
303901AG7	** PRC NOT FOUND	105,000	5,000	100,000
304253107	** PRC NOT FOUND	3,300		3,300
305059107	** PRC NOT FOUND	1,400		1,400
305560AF1	** PRC NOT FOUND	1,440,000		1,440,000
30701AAC0	** PRC NOT FOUND	6,175,000	100,000	6,075,000
311642102	** PRC NOT FOUND	31,160	-24,188	55,348
311900104	** PRC NOT FOUND	655,039	427,081	227,958
31308T100	** PRC NOT FOUND	120,876	22,532	98,344
313148306	** PRC NOT FOUND	5,428	3,828	1,600
3133XKJU0	** PRC NOT FOUND	10,000,000		10,000,000
313400301	** PRC NOT FOUND	6,062,068	2,204,438	3,857,630
313400657	** PRC NOT FOUND	100		100
313549404	** PRC NOT FOUND	296,871	279,927	16,944
313586752	** PRC NOT FOUND	1,404,455	813,355	591,100
313586760	** PRC NOT FOUND	14,500	6,500	8,000
313586778	** PRC NOT FOUND	9,000	1,000	8,000
313855108	** PRC NOT FOUND	35,014	26,614	8,400
314087AE7	** PRC NOT FOUND	2,000,000		2,000,000
314093AA3	** PRC NOT FOUND	3,000,000		3,000,000
314211103	** PRC NOT FOUND	1,177,424	1,158,970	18,454
31428X106	** PRC NOT FOUND	253,966	227,328	26,638
31430F101	** PRC NOT FOUND	88,617	71,715	16,902
31467L104	** PRC NOT FOUND	2,400	1,400	1,000
315405AL4	** PRC NOT FOUND	7,500,000	-500,000	8,000,000
315405100	** PRC NOT FOUND	41,669	-8,608	50,277
315565AA9	** PRC NOT FOUND	95,000		95,000
315616102	** PRC NOT FOUND	211,819	10,050	201,769

31620M106	** PRC NOT FOUND	75,806	48,663	27,143
31620R105	** PRC NOT FOUND	128,327	-14,763	143,090
316773100	** PRC NOT FOUND	418,896	-179,410	598,306
316811108	** PRC NOT FOUND	1,250	200	1,050
317585404	** PRC NOT FOUND	2,992	1,426	1,566
317832103	** PRC NOT FOUND	15,000		15,000
317923100	** PRC NOT FOUND	74,258	18,363	55,895
317928AA7	** PRC NOT FOUND	1,003,200	-118,450,800	119,454,000
317928109	** PRC NOT FOUND	633,443	433,443	200,000
318522307	** PRC NOT FOUND	65,094	-46,891	111,985
318672102	** PRC NOT FOUND	108,405	74,585	33,820
319383105	** PRC NOT FOUND	3,611	176	3,435
319418109	** PRC NOT FOUND	60,506		60,506
31942D107	** PRC NOT FOUND	19,073	5,600	13,473
319829107	** PRC NOT FOUND	60,627	2,000	58,627
319963AN4	** PRC NOT FOUND	13,859,000	4,000,000	9,859,000
32019D103	** PRC NOT FOUND	2,500		2,500
32020R109	** PRC NOT FOUND	15,619	-9,934	25,553
320209109	** PRC NOT FOUND	5,621	4,206	1,415
32022K102	** PRC NOT FOUND	4,169		4,169
320239106	** PRC NOT FOUND	1,858	1,736	122
320517105	** PRC NOT FOUND	327,128	99,555	227,573
32054K103	** PRC NOT FOUND	33,608	3,005	30,603
320771108	** PRC NOT FOUND	46,372	-235,878	282,250
33582R107	** PRC NOT FOUND	2,600		2,600
335902102	** PRC NOT FOUND	200		200
335934105	** PRC NOT FOUND	5,040		5,040
336408109	** PRC NOT FOUND	24,300	3,700	20,600
336433107	** PRC NOT FOUND	87,457	79,685	7,772
336453105	** PRC NOT FOUND	74,233	52,728	21,505
336901103	** PRC NOT FOUND	2,652		2,652
337319107	** PRC NOT FOUND	1,408	1,395	13
33735H105	** PRC NOT FOUND	130		130
337353106	** PRC NOT FOUND	52		52
337907109	** PRC NOT FOUND	36,286	19	36,267
337915102	** PRC NOT FOUND	57,663	29,027	28,636
33828U302	** PRC NOT FOUND	51	50	1
33832D106	** PRC NOT FOUND	57,033	15,466	41,567
338478100	** PRC NOT FOUND	11,848	8,920	2,928
338494107	** PRC NOT FOUND	44,642	38,542	6,100
33889WAA4	** PRC NOT FOUND	50,000		50,000
339099AD5	** PRC NOT FOUND	1,025,000		1,025,000
339099103	** PRC NOT FOUND	165,328		165,328
339130AP1	** PRC NOT FOUND	7,075,000	6,575,000	500,000
339130AR7	** PRC NOT FOUND	250,000		250,000
339130AW6	** PRC NOT FOUND	1,000,000		1,000,000
339130AX4	** PRC NOT FOUND	26,030,000	25,590,000	440,000
33938EAL1	** PRC NOT FOUND	1,736,000	1,511,000	225,000
33938EAN7	** PRC NOT FOUND	2,600,000		2,600,000
339734105	** PRC NOT FOUND	219,585		219,585
343247102	** PRC NOT FOUND	1,200		1,200
343389102	** PRC NOT FOUND	55,551	27,351	28,200
343468104	** PRC NOT FOUND	57,329	51,800	5,529
34415V109	** PRC NOT FOUND	337,822	126,967	210,855
344849104	** PRC NOT FOUND	165,669	6,567	159,102
345220AB3	** PRC NOT FOUND	219,000	194,000	25,000
345370BJ8	** PRC NOT FOUND	115,000	110,000	5,000
345370860	** PRC NOT FOUND	919,303	711,531	207,772
34539CJL7	** PRC NOT FOUND	36,000	16,000	20,000
34539CJQ6	** PRC NOT FOUND	10,000	-5,000	15,000
34539CJW3	** PRC NOT FOUND	25,000	-40,000	65,000
34539CMQ2	** PRC NOT FOUND	50,000	-3,000	53,000
34539CMW9	** PRC NOT FOUND	50,000	-57,000	107,000
34539CPB2	** PRC NOT FOUND	29,000	-121,000	150,000

34539CPP1	** PRC NOT FOUND	325,000	305,000	20,000
34539CQC9	** PRC NOT FOUND	46,000	-386,000	432,000
34539CSZ6	** PRC NOT FOUND	25,000	15,000	10,000
34539CXB3	** PRC NOT FOUND	14,000	-146,000	160,000
34539CYX4	** PRC NOT FOUND	50,000		50,000
345397SG9	** PRC NOT FOUND	7,057,000	2,057,000	5,000,000
345397SM6	** PRC NOT FOUND	8,083,000	-167,000	8,250,000
345397TY9	** PRC NOT FOUND	3,501,000	2,836,000	665,000
345397UD3	** PRC NOT FOUND	500,000		500,000
345397UK7	** PRC NOT FOUND	600,000		600,000
345397VC4	** PRC NOT FOUND	340,000	-340,000	680,000
345425102	** PRC NOT FOUND	15,934	6,939	8,995
345550305	** PRC NOT FOUND	10,109	10,032	77
345838106	** PRC NOT FOUND	610,535	463,520	147,015
346091BA8	** PRC NOT FOUND	180,000		180,000
346091705	** PRC NOT FOUND	85,504	307	85,197
346375108	** PRC NOT FOUND	20,370	-149,940	170,310
349882100	** PRC NOT FOUND	72,844	9,948	62,896
35039W100	** PRC NOT FOUND	208,145	169,307	38,838
35063R100	** PRC NOT FOUND	139,408	-40,487	179,895
350844AA4	** PRC NOT FOUND	5,000,000		5,000,000
351804109	** PRC NOT FOUND	15,000		15,000
35183P109	** PRC NOT FOUND	6,000	5,000	1,000
352451108	** PRC NOT FOUND	159,164	143,370	15,794
353469109	** PRC NOT FOUND	3,930		3,930
353514102	** PRC NOT FOUND	53,562	38,257	15,305
356108100	** PRC NOT FOUND	88,568	15,187	73,381
356449AA6	** PRC NOT FOUND	1,000		1,000
35671D857	** PRC NOT FOUND	3,074,243	1,677,013	1,397,230
35687MAK3	** PRC NOT FOUND	2,890,000		2,890,000
35687MAM9	** PRC NOT FOUND	295,000		295,000
35687MAP2	** PRC NOT FOUND	2,000,000		2,000,000
356900100	** PRC NOT FOUND	200		200
357023100	** PRC NOT FOUND	56,080	35,740	20,340
35802QAB4	** PRC NOT FOUND	245,000		245,000
358430AA4	** PRC NOT FOUND	74,745,000	68,321,000	6,424,000
358430AB2	** PRC NOT FOUND	4,500,000		4,500,000
358435105	** PRC NOT FOUND	46,343	35,899	10,444
35903Q106	** PRC NOT FOUND	24,909	23,298	1,611
35906A108	** PRC NOT FOUND	631,455	545,129	86,326
35907K105	** PRC NOT FOUND	168,622	28,410	140,212
35914P105	** PRC NOT FOUND	167,138	-93,587	260,725
359523107	** PRC NOT FOUND	10,363	5,850	4,513
35958N107	** PRC NOT FOUND	706,589	697,293	9,296
359694106	** PRC NOT FOUND	120,209	17,100	103,109
360266100	** PRC NOT FOUND	87,841	500	87,341
360271100	** PRC NOT FOUND	267,274	205,327	61,947
360921100	** PRC NOT FOUND	34,983	25,461	9,522
36102A207	** PRC NOT FOUND	67,247	-47,992	115,239
361268105	** PRC NOT FOUND	19,769	15,929	3,840
361438104	** PRC NOT FOUND	8,895		8,895
361448103	** PRC NOT FOUND	114,042	106,400	7,642
36155WAC0	** PRC NOT FOUND	23,000		23,000
36159R103	** PRC NOT FOUND	68,136	-60,825	128,961
361652209	** PRC NOT FOUND	173,654	155,606	18,048
36186CAH6	** PRC NOT FOUND	54,775,000	44,500,000	10,275,000
362232100	** PRC NOT FOUND	28,473		28,473
36225V104	** PRC NOT FOUND	224,135	222,380	1,755
36227K106	** PRC NOT FOUND	65,685	55,732	9,953
36228XAB3	** PRC NOT FOUND	10,310,000		10,310,000
36228YAC9	** PRC NOT FOUND	55,293,000	4,000,000	51,293,000
36229U102	** PRC NOT FOUND	4,298	445	3,853
362337AM9	** PRC NOT FOUND	1,275,000	1,250,000	25,000
362359101	** PRC NOT FOUND	15,616		15,616



36237H101	** PRC NOT FOUND	71,687	70,013	1,674
36238G102	** PRC NOT FOUND	132,717	36,426	96,291
36238T104	** PRC NOT FOUND	64,581	63,770	811
36239Q109	** PRC NOT FOUND	4,447	4,025	422
362397101	** PRC NOT FOUND	111,326	111,226	100
362397804	** PRC NOT FOUND	1,400		1,400
36242H500	** PRC NOT FOUND	4,400	3,000	1,400
362429AJ1	** PRC NOT FOUND	7,633,000		7,633,000
362429AK8	** PRC NOT FOUND	6,360,000		6,360,000
36244N208	** PRC NOT FOUND	1,100		1,100
362493108	** PRC NOT FOUND	26,117	26,100	17
36466D102	** PRC NOT FOUND	38,333	38,000	333
36467W109	** PRC NOT FOUND	104,412	47,899	56,513
36471P108	** PRC NOT FOUND	3,484	653	2,831
364730101	** PRC NOT FOUND	296,034	146,909	149,125
364736306	** PRC NOT FOUND	10,000		10,000
364760108	** PRC NOT FOUND	436,798	304,370	132,428
365558105	** PRC NOT FOUND	38,946	27,514	11,432
366651107	** PRC NOT FOUND	59,914	-26,853	86,767
367648102	** PRC NOT FOUND	200		200
367905106	** PRC NOT FOUND	113,146	87,822	25,324
368287207	** PRC NOT FOUND	1,622,605	1,367,837	254,768
36829G107	** PRC NOT FOUND	286		286
368467205	** PRC NOT FOUND	35		35
368483103	** PRC NOT FOUND	4,023	-17,000	21,023
36866T103	** PRC NOT FOUND	31,213	21,562	9,651
368670105	** PRC NOT FOUND	10		10
368682100	** PRC NOT FOUND	117,501	27,729	89,772
369300AH1	** PRC NOT FOUND	105,000		105,000
369300AK4	** PRC NOT FOUND	90,000		90,000
369385109	** PRC NOT FOUND	27,201	26,701	500
369550108	** PRC NOT FOUND	750,582	747,716	2,866
36962GB45	** PRC NOT FOUND	60,000	10,000	50,000
36962GM68	** PRC NOT FOUND	1,120,000	1,015,000	105,000
36962GP65	** PRC NOT FOUND	137,000	131,000	6,000
36962GR22	** PRC NOT FOUND	156,000		156,000
36962GS62	** PRC NOT FOUND	4,180,000	4,155,000	25,000
36962G3P7	** PRC NOT FOUND	2,990,000	2,490,000	500,000
369712104	** PRC NOT FOUND	1,100	200	900
370054AB4	** PRC NOT FOUND	28,984,000		28,984,000
370054108	** PRC NOT FOUND	300		300
370334104	** PRC NOT FOUND	272,846	163,763	109,083
370373102	** PRC NOT FOUND	28,985	-72,015	101,000
3704A0AW2	** PRC NOT FOUND	60,000		60,000
3704A0BC5	** PRC NOT FOUND	59,000		59,000
3704A0BR2	** PRC NOT FOUND	70,000		70,000
3704A0BY7	** PRC NOT FOUND	100,000		100,000
3704A0CV2	** PRC NOT FOUND	48,000		48,000
3704A0DK5	** PRC NOT FOUND	13,000		13,000
3704A0DS8	** PRC NOT FOUND	50,000		50,000
3704A0EM0	** PRC NOT FOUND	57,000		57,000
3704A0ES7	** PRC NOT FOUND	125,000	100,000	25,000
3704A0EU2	** PRC NOT FOUND	120,000		120,000
3704A0FQ0	** PRC NOT FOUND	22,000		22,000
3704A0FW7	** PRC NOT FOUND	16,000		16,000
3704A0GF3	** PRC NOT FOUND	70,000		70,000
3704A0HC9	** PRC NOT FOUND	93,000	43,000	50,000
3704A0HJ4	** PRC NOT FOUND	140,000	40,000	100,000
3704A0HK1	** PRC NOT FOUND	89,000		89,000
3704A0HY1	** PRC NOT FOUND	93,000	15,000	78,000
3704A0HZ8	** PRC NOT FOUND	66,000		66,000
3704A0JM5	** PRC NOT FOUND	55,000		55,000
3704A0JP8	** PRC NOT FOUND	33,000		33,000
3704A0JW3	** PRC NOT FOUND	43,000		43,000

3704A0KC5	** PRC NOT FOUND	85,000		85,000
3704A0KD3	** PRC NOT FOUND	80,000		80,000
3704A0KS0	** PRC NOT FOUND	52,000		52,000
3704A0LH3	** PRC NOT FOUND	75,000		75,000
3704A0LP5	** PRC NOT FOUND	50,000		50,000
3704A0ME9	** PRC NOT FOUND	50,000		50,000
3704A0NF5	** PRC NOT FOUND	100,000		100,000
3704A0NW8	** PRC NOT FOUND	50,000		50,000
3704A0PD8	** PRC NOT FOUND	66,000		66,000
3704A0PJ5	** PRC NOT FOUND	49,000		49,000
3704A0PK2	** PRC NOT FOUND	161,000		161,000
3704A0PR7	** PRC NOT FOUND	435,000	375,000	60,000
3704A0PS5	** PRC NOT FOUND	100,000		100,000
3704A0PX4	** PRC NOT FOUND	100,000	77,000	23,000
3704A0QA3	** PRC NOT FOUND	34,000		34,000
3704A0QN5	** PRC NOT FOUND	65,000		65,000
3704A0QP0	** PRC NOT FOUND	58,000		58,000
3704A0QW5	** PRC NOT FOUND	50,000		50,000
3704A0QX3	** PRC NOT FOUND	100,000		100,000
3704A0RC8	** PRC NOT FOUND	40,000		40,000
3704A0SJ2	** PRC NOT FOUND	34,000		34,000
3704A0SR4	** PRC NOT FOUND	59,000		59,000
3704A0SW3	** PRC NOT FOUND	62,000		62,000
3704A0SY9	** PRC NOT FOUND	52,000		52,000
3704A0TL6	** PRC NOT FOUND	57,000		57,000
3704A0TM4	** PRC NOT FOUND	37,000		37,000
3704A0TV4	** PRC NOT FOUND	95,000	55,000	40,000
3704A0UH3	** PRC NOT FOUND	730,000	690,000	40,000
3704A0UX8	** PRC NOT FOUND	45,000		45,000
3704A0VD1	** PRC NOT FOUND	255,000	130,000	125,000
37042FJ33	** PRC NOT FOUND	155,000	115,000	40,000
37042F3Y2	** PRC NOT FOUND	112,000	50,000	62,000
37042GC38	** PRC NOT FOUND	1,411,000	1,400,000	11,000
37042GD45	** PRC NOT FOUND	268,400	225,000	43,400
37042GE36	** PRC NOT FOUND	46,000		46,000
37042GG59	** PRC NOT FOUND	132,000	67,000	65,000
37042GH90	** PRC NOT FOUND	57,000		57,000
37042GPR1	** PRC NOT FOUND	60,000		60,000
37042GPX8	** PRC NOT FOUND	25,000		25,000
37042GP83	** PRC NOT FOUND	71,000		71,000
37042GP91	** PRC NOT FOUND	77,000		77,000
37042GQD1	** PRC NOT FOUND	50,000		50,000
37042GQK5	** PRC NOT FOUND	41,000		41,000
37042GR57	** PRC NOT FOUND	75,000		75,000
37042GS64	** PRC NOT FOUND	36,000		36,000
37042GTG1	** PRC NOT FOUND	35,000	5,000	30,000
37042GT30	** PRC NOT FOUND	20,000		20,000
37042GU20	** PRC NOT FOUND	20,000		20,000
37042GW36	** PRC NOT FOUND	26,000		26,000
37042GW93	** PRC NOT FOUND	11,000		11,000
37042GX76	** PRC NOT FOUND	85,000		85,000
37042GYP5	** PRC NOT FOUND	81,000	50,000	31,000
37042GYU4	** PRC NOT FOUND	25,000		25,000
37042GZE9	** PRC NOT FOUND	24,000		24,000
37042GZK5	** PRC NOT FOUND	36,000		36,000
37042G2M7	** PRC NOT FOUND	33,000		33,000
37042G2T2	** PRC NOT FOUND	94,000		94,000
37042G2Z8	** PRC NOT FOUND	76,000		76,000
37042G3F1	** PRC NOT FOUND	20,000		20,000
37042G3T1	** PRC NOT FOUND	100,000	90,000	10,000
37042G4F0	** PRC NOT FOUND	57,000		57,000
37042G4T0	** PRC NOT FOUND	105,000	75,000	30,000
37042G5F9	** PRC NOT FOUND	63,000		63,000
37042G5R3	** PRC NOT FOUND	70,000	50,000	20,000

37042G5W2	** PRC NOT FOUND	18,000	8,000	10,000
37042G6W1	** PRC NOT FOUND	11,000		11,000
37042G7C4	** PRC NOT FOUND	62,000		62,000
37042G7H3	** PRC NOT FOUND	20,000		20,000
37042WH79	** PRC NOT FOUND	86,000		86,000
370425SE1	** PRC NOT FOUND	27,685,000	26,395,000	1,290,000
370442AJ4	** PRC NOT FOUND	47,000	40,000	7,000
370442AT2	** PRC NOT FOUND	64,365,000	325,000	64,040,000
370442105	** PRC NOT FOUND	3,441,410	-5,838	3,447,248
370442691	** PRC NOT FOUND	11,395	11,271	124
37047RAJ6	** PRC NOT FOUND	4,500,000		4,500,000
371485103	** PRC NOT FOUND	160,355	-1,664,916	1,825,271
371532854	** PRC NOT FOUND	26	1	25
371559105	** PRC NOT FOUND	17,132	11,139	5,993
37183T107	** PRC NOT FOUND	298,748	287,624	11,124
371901109	** PRC NOT FOUND	176,809	72,389	104,420
37244C101	** PRC NOT FOUND	278,186	111,316	166,870
37245X138	** PRC NOT FOUND	5,460		5,460
37245X203	** PRC NOT FOUND	3,508	1,608	1,900
37246C109	** PRC NOT FOUND	194,335	114,407	79,928
37247A102	** PRC NOT FOUND	18,987	2,594	16,393
37247D106	** PRC NOT FOUND	172,063	-6,574	178,637
372476101	** PRC NOT FOUND	68,042	4,477	63,565
37249T109	** PRC NOT FOUND	36,757	18,500	18,257
37250B104	** PRC NOT FOUND	20,492	2,200	18,292
37250U201	** PRC NOT FOUND	44,306	35,505	8,801
37250W108	** PRC NOT FOUND	21,692	592	21,100
372917104	** PRC NOT FOUND	886,681	853,676	33,005
373334473	** PRC NOT FOUND	2,500	500	2,000
373730100	** PRC NOT FOUND	14,145	3,770	10,375
374163103	** PRC NOT FOUND	75,517	26,317	49,200
374393106	** PRC NOT FOUND	27,070	12,500	14,570
374689107	** PRC NOT FOUND	14,630	7,407	7,223
375255AF3	** PRC NOT FOUND	45,000		45,000
375916103	** PRC NOT FOUND	43,128	-92,304	135,432
37637Q105	** PRC NOT FOUND	19,626	7,175	12,451
376535100	** PRC NOT FOUND	11,087	7,240	3,847
377316104	** PRC NOT FOUND	16,647	4,640	12,007
377372AD9	** PRC NOT FOUND	1,838,000	-4,354,000	6,192,000
378967103	** PRC NOT FOUND	47,171	50	47,121
378973408	** PRC NOT FOUND	293,391	257,191	36,200
378982102	** PRC NOT FOUND	600		600
378983100	** PRC NOT FOUND	100		100
378983118	** PRC NOT FOUND	290,075		290,075
37929X206	** PRC NOT FOUND	90		90
379302102	** PRC NOT FOUND	55,479	28,246	27,233
379336AE0	** PRC NOT FOUND	1,270,000		1,270,000
379887102	** PRC NOT FOUND	143,800	30,000	113,800
38012G100	** PRC NOT FOUND	5,320	2,700	2,620
38020R304	** PRC NOT FOUND	7,274	7,000	274
38045R107	** PRC NOT FOUND	114,995	56,395	58,600
38059T106	** PRC NOT FOUND	2,700,147	2,697,417	2,730
380811208	** PRC NOT FOUND	400		400
380934109	** PRC NOT FOUND	557,953	500	557,453
38116J208	** PRC NOT FOUND	29,800		29,800
38144H208	** PRC NOT FOUND	1,189	1,096	93
38144X500	** PRC NOT FOUND	44,539	43,739	800
38259P508	** PRC NOT FOUND	448,753	426,289	22,464
383082104	** PRC NOT FOUND	79,453	63,500	15,953
38388F108	** PRC NOT FOUND	577,993	524,388	53,605
384109104	** PRC NOT FOUND	45,921	6,150	39,771
384313102	** PRC NOT FOUND	147,071	32,519	114,552
384556106	** PRC NOT FOUND	5,192	500	4,692
38470RAD3	** PRC NOT FOUND	2,675,000		2,675,000

384802104	** PRC NOT FOUND	170,630	113,072	57,558
385024104	** PRC NOT FOUND	1,400		1,400
385034111	** PRC NOT FOUND	75,000		75,000
385034202	** PRC NOT FOUND	632,500		632,500
38655V117	** PRC NOT FOUND	5,500		5,500
386901102	** PRC NOT FOUND	500		500
387328107	** PRC NOT FOUND	445,511	420,619	24,892
387347107	** PRC NOT FOUND	7,170		7,170
390064103	** PRC NOT FOUND	39,061	-270,623	309,684
390905107	** PRC NOT FOUND	5,035	133	4,902
391064102	** PRC NOT FOUND	842	725	117
391164100	** PRC NOT FOUND	381,235	338,038	43,197
39153L106	** PRC NOT FOUND	49,942	33,402	16,540
392484AA9	** PRC NOT FOUND	160,000		160,000
393657101	** PRC NOT FOUND	51,190	2,200	48,990
394361208	** PRC NOT FOUND	12,771	1,600	11,171
39576QAA2	** PRC NOT FOUND	20,000		20,000
397044108	** PRC NOT FOUND	7,500		7,500
397624107	** PRC NOT FOUND	11,129	4,664	6,465
397888108	** PRC NOT FOUND	351,956	291,935	60,021
39807FAB5	** PRC NOT FOUND	1,000		1,000
398433102	** PRC NOT FOUND	134,014	35,935	98,079
398433110	** PRC NOT FOUND	128,711	1,100	127,611
398905109	** PRC NOT FOUND	23,764	-19,340	43,104
399215102	** PRC NOT FOUND	14,300	1,000	13,300
39958S116	** PRC NOT FOUND	1,771		1,771
39958S124	** PRC NOT FOUND	1,771		1,771
400095204	** PRC NOT FOUND	776,265	727,102	49,163
400131306	** PRC NOT FOUND	6,730	6,300	430
40049JAX5	** PRC NOT FOUND	900,000	-100,000	1,000,000
400491106	** PRC NOT FOUND	3,084	2,550	534
400506101	** PRC NOT FOUND	45,111	36,422	8,689
40052B108	** PRC NOT FOUND	53,611	31,200	22,411
40053G106	** PRC NOT FOUND	1,800		1,800
40075T102	** PRC NOT FOUND	58,959	50,000	8,959
401617105	** PRC NOT FOUND	31,203	-184,684	215,887
401692108	** PRC NOT FOUND	437,449	420,689	16,760
402307102	** PRC NOT FOUND	10,403	8,476	1,927
402629109	** PRC NOT FOUND	799,886	794,559	5,327
402635304	** PRC NOT FOUND	87,309	34,625	52,684
403777105	** PRC NOT FOUND	52,555	40,825	11,730
404030108	** PRC NOT FOUND	17,624	500	17,124
404052102	** PRC NOT FOUND	4,994	4,986	8
404119AE9	** PRC NOT FOUND	9,750,000		9,750,000
404119AH2	** PRC NOT FOUND	250,000	45,000	205,000
404119AX7	** PRC NOT FOUND	2,105,000		2,105,000
404119BA6	** PRC NOT FOUND	1,660,000		1,660,000
40414L109	** PRC NOT FOUND	227,813	200,358	27,455
40415F101	** PRC NOT FOUND	61,230	40,959	20,271
404167108	** PRC NOT FOUND	400		400
4042Q0AN9	** PRC NOT FOUND	120,000	105,000	15,000
40422Y101	** PRC NOT FOUND	153,335	115,802	37,533
40425J101	** PRC NOT FOUND	6,780	-28,578	35,358
404251100	** PRC NOT FOUND	10,525	938	9,587
404280AJ8	** PRC NOT FOUND	340,000	-1,030,000	1,370,000
404280406	** PRC NOT FOUND	290,236	218,255	71,981
404280703	** PRC NOT FOUND	330,785	210,785	120,000
40429XJC1	** PRC NOT FOUND	20,000		20,000
404609109	** PRC NOT FOUND	29,842	8,650	21,192
405024100	** PRC NOT FOUND	12,260	-16,840	29,100
40537LAB7	** PRC NOT FOUND	450,000		450,000
406216AH4	** PRC NOT FOUND	9,000,000		9,000,000
40624Q203	** PRC NOT FOUND	4,735	1,297	3,438
40637H109	** PRC NOT FOUND	1,769,897	1,769,801	96

409649308	** PRC NOT FOUND	23	20	3
410120109	** PRC NOT FOUND	6,179	2,567	3,612
410345AE2	** PRC NOT FOUND	1,320,000		1,320,000
410345102	** PRC NOT FOUND	252,878	214,880	37,998
41043C304	** PRC NOT FOUND	169		169
410495105	** PRC NOT FOUND	63,917		63,917
410801104	** PRC NOT FOUND	2,000		2,000
410867105	** PRC NOT FOUND	28,300	-324	28,624
411307101	** PRC NOT FOUND	622,755	620,745	2,010
411310105	** PRC NOT FOUND	214,157	166,607	47,550
411337108	** PRC NOT FOUND	102,230		102,230
411352AA5	** PRC NOT FOUND	350,000		350,000
41145W109	** PRC NOT FOUND	10,795	300	10,495
411990013	** PRC NOT FOUND	120		120
412822108	** PRC NOT FOUND	115,519	56,119	59,400
412850109	** PRC NOT FOUND	31,354	24,002	7,352
413086109	** PRC NOT FOUND	86,804	7,487	79,317
413216300	** PRC NOT FOUND	152,414	70,515	81,899
413627AN0	** PRC NOT FOUND	2,080,000	330,000	1,750,000
413627AU4	** PRC NOT FOUND	98,075,000	97,725,000	350,000
413627AX8	** PRC NOT FOUND	51,961,000	43,131,000	8,830,000
413627AY6	** PRC NOT FOUND	4,775,000	4,350,000	425,000
41587B100	** PRC NOT FOUND	2,883	640	2,243
416196103	** PRC NOT FOUND	195,221	44,914	150,307
416515104	** PRC NOT FOUND	2,389,811	2,280,163	109,648
418056107	** PRC NOT FOUND	268,921	115,596	153,325
419148101	** PRC NOT FOUND	45,700		45,700
419596101	** PRC NOT FOUND	29,661	18,661	11,000
419879101	** PRC NOT FOUND	29,401	-50,047	79,448
420089104	** PRC NOT FOUND	7,992	5,944	2,048
420122AF0	** PRC NOT FOUND	980,000		980,000
420781304	** PRC NOT FOUND	48,927	28,550	20,377
420877201	** PRC NOT FOUND	14,487	1,245	13,242
421906108	** PRC NOT FOUND	35,326	-32,135	67,461
421946104	** PRC NOT FOUND	97,278	89,105	8,173
42210PAB8	** PRC NOT FOUND	150,000		150,000
42210P102	** PRC NOT FOUND	202,169	71,464	130,705
42217K106	** PRC NOT FOUND	215,714	180,555	35,159
422211102	** PRC NOT FOUND	185,077	113,353	71,724
42224N101	** PRC NOT FOUND	29,300	6,424	22,876
422245100	** PRC NOT FOUND	95,658	-11,612	107,270
422317107	** PRC NOT FOUND	22,863	4,679	18,184
42234Q102	** PRC NOT FOUND	2,696		2,696
422347104	** PRC NOT FOUND	64,751	10,516	54,235
422680108	** PRC NOT FOUND	167,784	37,000	130,784
422680116	** PRC NOT FOUND	400,226	185,000	215,226
422704106	** PRC NOT FOUND	108,232	-141,686	249,918
422704304	** PRC NOT FOUND	2,225		2,225
422819102	** PRC NOT FOUND	51,094	39,604	11,490
422905109	** PRC NOT FOUND	20,000		20,000
423074103	** PRC NOT FOUND	340,408	312,425	27,983
423085109	** PRC NOT FOUND	78,200		78,200
42330PAA5	** PRC NOT FOUND	1,255,000		1,255,000
42366C103	** PRC NOT FOUND	4,873	4,384	489
427056BC9	** PRC NOT FOUND	4,803		4,803
427056106	** PRC NOT FOUND	242,743	233,839	8,904
427093109	** PRC NOT FOUND	35,164	21,304	13,860
427825104	** PRC NOT FOUND	5,354	500	4,854
428040BS7	** PRC NOT FOUND	75,000	60,000	15,000
428040BZ1	** PRC NOT FOUND	4,615,000	3,250,000	1,365,000
42809H107	** PRC NOT FOUND	277,480	253,883	23,597
42822Q100	** PRC NOT FOUND	70,267	45,467	24,800
42822SAC0	** PRC NOT FOUND	2,400,000		2,400,000
42822SAD8	** PRC NOT FOUND	2,400,000		2,400,000

428236103	** PRC NOT FOUND	1,625,282	946,794	678,488
428358105	** PRC NOT FOUND	7,069	6,400	669
42839Y104	** PRC NOT FOUND	200		200
428567101	** PRC NOT FOUND	55,937	400	55,537
429086127	** PRC NOT FOUND	91,500		91,500
43005Q107	** PRC NOT FOUND	247,305	247,260	45
431232206	** PRC NOT FOUND	920		920
431284108	** PRC NOT FOUND	6,243	-24,938	31,181
431291103	** PRC NOT FOUND	26,223	21,354	4,869
431294107	** PRC NOT FOUND	54,064	6,300	47,764
432748101	** PRC NOT FOUND	34,702	6,026	28,676
433078102	** PRC NOT FOUND	50		50
43365Y104	** PRC NOT FOUND	52,949	31,112	21,837
435758305	** PRC NOT FOUND	39,192	-28,823	68,015
43641NAL8	** PRC NOT FOUND	100,000		100,000
436440101	** PRC NOT FOUND	3,002,573	2,931,119	71,454
436543AB8	** PRC NOT FOUND	1,000,000		1,000,000
436893200	** PRC NOT FOUND	4,820		4,820
437076AS1	** PRC NOT FOUND	5,015,000	15,000	5,000,000
43713W107	** PRC NOT FOUND	29,741	-63,159	92,900
437292105	** PRC NOT FOUND	51,637		51,637
43730H109	** PRC NOT FOUND	5		5
437780109	** PRC NOT FOUND	500		500
437794308	** PRC NOT FOUND	1,000		1,000
438128308	** PRC NOT FOUND	25,466	23,445	2,021
439104100	** PRC NOT FOUND	2,187	414	1,773
440327104	** PRC NOT FOUND	6,904	5,846	1,058
440694305	** PRC NOT FOUND	31,048	21,674	9,374
44106M102	** PRC NOT FOUND	81,420	40,285	41,135
441060AJ9	** PRC NOT FOUND	5,300,000		5,300,000
44107P104	** PRC NOT FOUND	106,515	90,412	16,103
44107TAD8	** PRC NOT FOUND	100,000		100,000
44108EBA5	** PRC NOT FOUND	395,000		395,000
44244K109	** PRC NOT FOUND	3,594		3,594
442487203	** PRC NOT FOUND	1,322,678	1,005,342	317,336
442488AQ5	** PRC NOT FOUND	4,500,000		4,500,000
443304100	** PRC NOT FOUND	248,070	214,678	33,392
44332LAB6	** PRC NOT FOUND	15,000		15,000
443320106	** PRC NOT FOUND	19,195	12,428	6,767
443510201	** PRC NOT FOUND	370,028	339,928	30,100
443683107	** PRC NOT FOUND	1,291,637	1,283,236	8,401
444903108	** PRC NOT FOUND	180,085	36,319	143,766
445658107	** PRC NOT FOUND	79,986	34,048	45,938
446150104	** PRC NOT FOUND	775,324	395,349	379,975
44667X208	** PRC NOT FOUND	2,185		2,185
44701QAP7	** PRC NOT FOUND	870,000		870,000
44701RAE0	** PRC NOT FOUND	585,000		585,000
44701RAG5	** PRC NOT FOUND	940,000		940,000
447011107	** PRC NOT FOUND	2,426,776	397,387	2,029,389
447462102	** PRC NOT FOUND	80,799	-34,165	114,964
448055103	** PRC NOT FOUND	8,780	-3,020	11,800
44841RAA9	** PRC NOT FOUND	610,000	250,000	360,000
44841T107	** PRC NOT FOUND	11,252	-27,614	38,866
448414AC6	** PRC NOT FOUND	1,000,000		1,000,000
448875104	** PRC NOT FOUND	2,410	2,210	200
44919F104	** PRC NOT FOUND	10,824	6,424	4,400
44919P128	** PRC NOT FOUND	96,502	234	96,268
44919P136	** PRC NOT FOUND	545,454		545,454
44919P144	** PRC NOT FOUND	4,507,692		4,507,692
449247204	** PRC NOT FOUND	36,255		36,255
449247501	** PRC NOT FOUND	3,246		3,246
44925C103	** PRC NOT FOUND	8,535		8,535
44930G107	** PRC NOT FOUND	12,559	10,584	1,975
44930K108	** PRC NOT FOUND	260,000	242,500	17,500

44930M112	** PRC NOT FOUND	250,847		250,847
449520303	** PRC NOT FOUND	10,643	-45,900	56,543
44977W106	** PRC NOT FOUND	122,390	79,927	42,463
44980X109	** PRC NOT FOUND	720,811	688,405	32,406
44980YAK3	** PRC NOT FOUND	8,075,000	2,000,000	6,075,000
44980YAL1	** PRC NOT FOUND	1,540,000		1,540,000
44980Y305	** PRC NOT FOUND	5,160	3,661	1,499
449810100	** PRC NOT FOUND	13,527		13,527
44982G104	** PRC NOT FOUND	45,539	34,740	10,799
44984A105	** PRC NOT FOUND	17,199	-8,820	26,019
449934108	** PRC NOT FOUND	806,951	797,355	9,596
450052303	** PRC NOT FOUND	96,791		96,791
45031U101	** PRC NOT FOUND	987,547	871,186	116,361
450637AA1	** PRC NOT FOUND	486,885	480,216	6,669
45068B109	** PRC NOT FOUND	185,381	90,353	95,028
450913108	** PRC NOT FOUND	95,401	20,761	74,640
45104G104	** PRC NOT FOUND	510,569	385,141	125,428
451055AB3	** PRC NOT FOUND	3,724,000	724,000	3,000,000
451055107	** PRC NOT FOUND	68,361	-42,778	111,139
451107106	** PRC NOT FOUND	192,923	108,723	84,200
451663AC2	** PRC NOT FOUND	13,910,000	13,565,000	345,000
451663108	** PRC NOT FOUND	84,178	63,789	20,389
45167R104	** PRC NOT FOUND	171,253	145,765	25,488
45168D104	** PRC NOT FOUND	674,791	645,436	29,355
45169FAE8	** PRC NOT FOUND	150,000		150,000
45169F116	** PRC NOT FOUND	150		150
451713101	** PRC NOT FOUND	890,416	72,631	817,785
451734107	** PRC NOT FOUND	37,763	27,901	9,862
452327109	** PRC NOT FOUND	15,352	12,499	2,853
4.52E+113	** PRC NOT FOUND	399,153	392,854	6,299
45245W109	** PRC NOT FOUND	131,603	32,932	98,671
452521107	** PRC NOT FOUND	1,022,141	881,600	140,541
452526106	** PRC NOT FOUND	10,718	-65,082	75,800
452680101	** PRC NOT FOUND	7,702	2,647	5,055
452907108	** PRC NOT FOUND	174,550	50,136	124,414
453096208	** PRC NOT FOUND	14,074	9,279	4,795
453142101	** PRC NOT FOUND	11,856	-23,564	35,420
453258AP0	** PRC NOT FOUND	25,000		25,000
45337C102	** PRC NOT FOUND	29,010	27,010	2,000
453440307	** PRC NOT FOUND	5,171	912	4,259
453836108	** PRC NOT FOUND	9,853	5,797	4,056
453838104	** PRC NOT FOUND	13,953	7,469	6,484
454072109	** PRC NOT FOUND	236,343	80,406	155,937
454089103	** PRC NOT FOUND	430,530	381,344	49,186
455209AA4	** PRC NOT FOUND	2,947,000		2,947,000
456056704	** PRC NOT FOUND	15	5	10
456056803	** PRC NOT FOUND	1,062		1,062
456132208	** PRC NOT FOUND	30,300	30,000	300
45662N103	** PRC NOT FOUND	111,252	-25,634	136,886
45663L403	** PRC NOT FOUND	13,219	11,219	2,000
45665B106	** PRC NOT FOUND	16,061	13,133	2,928
45665Q103	** PRC NOT FOUND	7,297	2,045	5,252
45666Q102	** PRC NOT FOUND	40,825	10,763	30,062
45667G103	** PRC NOT FOUND	219,959	188,777	31,182
45669KAA0	** PRC NOT FOUND	1,537,500		1,537,500
456784107	** PRC NOT FOUND	2,891	2,752	139
4.57E+111	** PRC NOT FOUND	6,200	-217,049	223,249
457030104	** PRC NOT FOUND	15,265	9,098	6,167
457153104	** PRC NOT FOUND	202,623	127,153	75,470
45719T103	** PRC NOT FOUND	28,700	25,000	3,700
457660108	** PRC NOT FOUND	1,266,491	1,264,074	2,417
457733103	** PRC NOT FOUND	69,145	17,613	51,532
45784P101	** PRC NOT FOUND	40,605	-50,100	90,705
457985208	** PRC NOT FOUND	6,468	-31,931	38,399

45810N302	** PRC NOT FOUND	2,601		2,601
458108602	** PRC NOT FOUND	75		75
458124104	** PRC NOT FOUND	5,890	1,000	4,890
458140AD2	** PRC NOT FOUND	3,457,000	684,000	2,773,000
458140100	** PRC NOT FOUND	13,406,350	12,940,385	465,965
45815W208	** PRC NOT FOUND	12,392		12,392
4.58E+111	** PRC NOT FOUND	59,071		59,071
45820EAX0	** PRC NOT FOUND	285,000		285,000
45822P105	** PRC NOT FOUND	85,996	51,269	34,727
458334109	** PRC NOT FOUND	18,613	15,495	3,118
45840F105	** PRC NOT FOUND	377		377
45840J107	** PRC NOT FOUND	10,458	6,040	4,418
45865V100	** PRC NOT FOUND	66,092	59,897	6,195
458665106	** PRC NOT FOUND	283,446	257,680	25,766
45867G101	** PRC NOT FOUND	43,891	-75,107	118,998
458743101	** PRC NOT FOUND	31,293	3,712	27,581
458786100	** PRC NOT FOUND	90,517	10,247	80,270
459028106	** PRC NOT FOUND	25,103	10,000	15,103
459157202	** PRC NOT FOUND	1		1
459196101	** PRC NOT FOUND	3,334		3,334
45928HAA4	** PRC NOT FOUND	4,372,000		4,372,000
45928H106	** PRC NOT FOUND	569,908	558,433	11,475
459280103	** PRC NOT FOUND	700	500	200
459506101	** PRC NOT FOUND	590,060	537,195	52,865
460186109	** PRC NOT FOUND	6		6
46031KAA9	** PRC NOT FOUND	100,000		100,000
460335201	** PRC NOT FOUND	31,900	14,190	17,710
46058G504	** PRC NOT FOUND	423,497	483	423,014
46058Y109	** PRC NOT FOUND	5,000		5,000
46059C205	** PRC NOT FOUND	53,456	27,827	25,629
460593106	** PRC NOT FOUND	21,480	20,080	1,400
460608102	** PRC NOT FOUND	62,861	47,395	15,466
460690100	** PRC NOT FOUND	312,729	89,399	223,330
46072HAA6	** PRC NOT FOUND	2,500,000		2,500,000
460951106	** PRC NOT FOUND	11,982	11,282	700
46114T508	** PRC NOT FOUND	33,267	27,414	5,853
461148108	** PRC NOT FOUND	16,258	-80,950	97,208
46115H107	** PRC NOT FOUND	8,126	2,319	5,807
461202103	** PRC NOT FOUND	1,377,434	1,370,982	6,452
461203101	** PRC NOT FOUND	22,107	17,693	4,414
46121H109	** PRC NOT FOUND	5,710		5,710
46121Y102	** PRC NOT FOUND	49,073	36,423	12,650
461214108	** PRC NOT FOUND	7,920		7,920
4.61E+109	** PRC NOT FOUND	42,615	29,657	12,958
46126P304	** PRC NOT FOUND	113	85	28
46145F105	** PRC NOT FOUND	19,929	8,012	11,917
46146P102	** PRC NOT FOUND	37,370	23,700	13,670
46150T107	** PRC NOT FOUND	59,639		59,639
46185R100	** PRC NOT FOUND	113,038	69,989	43,049
46205A863	** PRC NOT FOUND	54		54
462594201	** PRC NOT FOUND	45,276	37,831	7,445
46267Q103	** PRC NOT FOUND	17,034	13,434	3,600
46270W105	** PRC NOT FOUND	27,683	182	27,501
462846106	** PRC NOT FOUND	407,931	333,871	74,060
463013102	** PRC NOT FOUND	25,200		25,200
463349100	** PRC NOT FOUND	16,759		16,759
46428Q109	** PRC NOT FOUND	390,930	180,819	210,111
464286103	** PRC NOT FOUND	33,956	31,987	1,969
464286400	** PRC NOT FOUND	212,501	-37,292	249,793
464286509	** PRC NOT FOUND	31,442	-29,665	61,107
464286582	** PRC NOT FOUND	159,201	124,201	35,000
464286715	** PRC NOT FOUND	22,719	13,321	9,398
464286822	** PRC NOT FOUND	24,183	-641	24,824
464287200	** PRC NOT FOUND	83,023	82,725	298



464287226	** PRC NOT FOUND	175,942	175,332	610
464287234	** PRC NOT FOUND	325,040	117,979	207,061
464287309	** PRC NOT FOUND	67,224	65,924	1,300
464287408	** PRC NOT FOUND	109,257	108,807	450
464287432	** PRC NOT FOUND	7,110	-3,708	10,818
464287473	** PRC NOT FOUND	17,499	16,592	907
464287531	** PRC NOT FOUND	1,200	-67,800	69,000
464287564	** PRC NOT FOUND	35,601	35,217	384
464287614	** PRC NOT FOUND	120,841	120,567	274
464287788	** PRC NOT FOUND	6,106	2,760	3,346
464287796	** PRC NOT FOUND	8,467	7,038	1,429
464287804	** PRC NOT FOUND	111,827	111,596	231
464287846	** PRC NOT FOUND	6,706	6,607	99
464288422	** PRC NOT FOUND	8,449	7,600	849
464288513	** PRC NOT FOUND	6,350	2,750	3,600
464288588	** PRC NOT FOUND	25	-6,996	7,021
464288794	** PRC NOT FOUND	32,470	-27,873	60,343
464288851	** PRC NOT FOUND	1,540	-103,296	104,836
464288869	** PRC NOT FOUND	1,490	-10,510	12,000
464592AG9	** PRC NOT FOUND	30,000		30,000
464592104	** PRC NOT FOUND	32,493	21,988	10,505
46507MAA0	** PRC NOT FOUND	2,453,700		2,453,700
465090207	** PRC NOT FOUND	1,000		1,000
465138S55	** PRC NOT FOUND	600,000		600,000
465266AC8	** PRC NOT FOUND	88,015,500	86,549,500	1,466,000
465395952	** PRC NOT FOUND	8,094	5,326	2,768
465741106	** PRC NOT FOUND	74,430	63,322	11,108
465754208	** PRC NOT FOUND	12,975	2,495	10,480
46579N103	** PRC NOT FOUND	1,133,079	1,117,143	15,936
465790103	** PRC NOT FOUND	49,902	5,700	44,202
466032109	** PRC NOT FOUND	14,431	10,400	4,031
466090AA5	** PRC NOT FOUND	5,137,500		5,137,500
46612J507	** PRC NOT FOUND	507,880	301,878	206,002
466221207	** PRC NOT FOUND	206		206
46624D100	** PRC NOT FOUND	1,284,289	5,000	1,279,289
4.66E+112	** PRC NOT FOUND	73,606		73,606
46625HAX8	** PRC NOT FOUND	361,000	336,000	25,000
46625HGG9	** PRC NOT FOUND	215,000	210,000	5,000
46626D108	** PRC NOT FOUND	196,771	7,084	189,687
4.66E+209	** PRC NOT FOUND	32,594	11,462	21,132
46629U107	** PRC NOT FOUND	15,732	539	15,193
466313103	** PRC NOT FOUND	389,267	192,665	196,602
466367109	** PRC NOT FOUND	138,092	75,503	62,589
468202106	** PRC NOT FOUND	12,616	-29,724	42,340
469815AG9	** PRC NOT FOUND	5,000,000		5,000,000
470082207	** PRC NOT FOUND	8		8
4.70E+110	** PRC NOT FOUND	21,649	5,200	16,449
47023A101	** PRC NOT FOUND	262,208	233,980	28,228
470330101	** PRC NOT FOUND	300	100	200
470355207	** PRC NOT FOUND	34,116	-11,800	45,916
47102X105	** PRC NOT FOUND	200,094	195,970	4,124
471109AB4	** PRC NOT FOUND	2,385,000		2,385,000
471894105	** PRC NOT FOUND	35,964	24,505	11,459
47214EAA0	** PRC NOT FOUND	80,000		80,000
472147107	** PRC NOT FOUND	683,626	670,926	12,700
474243102	** PRC NOT FOUND	36,893	1	36,892
47508XAB1	** PRC NOT FOUND	4,000,000	1,000,000	3,000,000
475457AA5	** PRC NOT FOUND	2,500,000		2,500,000
47712U103	** PRC NOT FOUND	55		55
477144208	** PRC NOT FOUND	770	700	70
47758P307	** PRC NOT FOUND	40,687	28,604	12,083
478160104	** PRC NOT FOUND	5,200,869	5,022,851	178,018
480074103	** PRC NOT FOUND	83,125	-27,818	110,943
480237106	** PRC NOT FOUND	11,815		11,815

481086AB2	** PRC NOT FOUND	3,470,000		3,470,000
481130102	** PRC NOT FOUND	67,705	48,013	19,692
481165108	** PRC NOT FOUND	1,556,349	1,549,798	6,551
48139P107	** PRC NOT FOUND	59,500		59,500
48238QAE5	** PRC NOT FOUND	610,000		610,000
48238QAF2	** PRC NOT FOUND	2,000,000		2,000,000
48240JAB3	** PRC NOT FOUND	3,000,000	1,280,000	1,720,000
48242W106	** PRC NOT FOUND	166,292	103,837	62,455
482423100	** PRC NOT FOUND	19,397	-20,089	39,486
482462108	** PRC NOT FOUND	19,895	7,400	12,495
48268K101	** PRC NOT FOUND	2,176,256	1,404,428	771,828
482686102	** PRC NOT FOUND	17,170	-30,930	48,100
48273U102	** PRC NOT FOUND	154,775	133,875	20,900
482775103	** PRC NOT FOUND	1		1
48282T104	** PRC NOT FOUND	13,318	1,169	12,149
483008AD0	** PRC NOT FOUND	200,000	100,000	100,000
483062105	** PRC NOT FOUND	4	2	2
483548103	** PRC NOT FOUND	70,166	54,121	16,045
48562P103	** PRC NOT FOUND	46,690	43,000	3,690
48632FAC5	** PRC NOT FOUND	10,000,000	-5,000,000	15,000,000
48632GAC3	** PRC NOT FOUND	150,000		150,000
486587108	** PRC NOT FOUND	23,311	-307	23,618
48660P104	** PRC NOT FOUND	28,191	18,617	9,574
486905102	** PRC NOT FOUND	1,000		1,000
487169104	** PRC NOT FOUND	74,734	66,634	8,100
487584104	** PRC NOT FOUND	596	92	504
488382102	** PRC NOT FOUND	150		150
48880L107	** PRC NOT FOUND	109,786	103,231	6,555
488879107	** PRC NOT FOUND	18,062	11,098	6,964
492515101	** PRC NOT FOUND	195,803	34,606	161,197
492854104	** PRC NOT FOUND	1,000		1,000
493267108	** PRC NOT FOUND	1,783,425	353,157	1,430,268
493267405	** PRC NOT FOUND	500,180	426,480	73,700
493308100	** PRC NOT FOUND	24,033	12,060	11,973
493732101	** PRC NOT FOUND	12,066		12,066
49427F108	** PRC NOT FOUND	25,866	15,596	10,270
494274103	** PRC NOT FOUND	26,215	14,307	11,908
494368103	** PRC NOT FOUND	632,957	588,169	44,788
494553AC4	** PRC NOT FOUND	2,000,000		2,000,000
495582108	** PRC NOT FOUND	32,714	-14,862	47,576
496904103	** PRC NOT FOUND	5,600	5,000	600
498764109	** PRC NOT FOUND	120	100	20
498904200	** PRC NOT FOUND	27,640	17,408	10,232
499005106	** PRC NOT FOUND	377,218	225,024	152,194
499040AP8	** PRC NOT FOUND	11,000,000	7,000,000	4,000,000
499064103	** PRC NOT FOUND	6,126	-105,542	111,668
499184109	** PRC NOT FOUND	95,898	-161,302	257,200
49926AAA3	** PRC NOT FOUND	520,000		520,000
500255104	** PRC NOT FOUND	369,397	197,032	172,365
500459102	** PRC NOT FOUND	1		1
50046R101	** PRC NOT FOUND	313		313
50047P104	** PRC NOT FOUND	10,780	150	10,630
500472AA3	** PRC NOT FOUND	19,400,000	-2,070,000	21,470,000
500472AB1	** PRC NOT FOUND	18,655,000	1,840,000	16,815,000
500472AC9	** PRC NOT FOUND	1,765,000	-2,735,000	4,500,000
500472303	** PRC NOT FOUND	84,935	66,827	18,108
50049M109	** PRC NOT FOUND	28,392	16,432	11,960
50060P106	** PRC NOT FOUND	43,515	34,391	9,124
50064FAD6	** PRC NOT FOUND	860,000		860,000
500750AB0	** PRC NOT FOUND	2,000,000		2,000,000
500769AQ7	** PRC NOT FOUND	200,000	-2,800,000	3,000,000
500773106	** PRC NOT FOUND	700		700
501044101	** PRC NOT FOUND	109,120	102,289	6,831
501723100	** PRC NOT FOUND	58,425	55,400	3,025

501803308	** PRC NOT FOUND	34,579	25,062	9,517
501810105	** PRC NOT FOUND	70,041	63,388	6,653
50183L107	** PRC NOT FOUND	52,106	15,054	37,052
50186V102	** PRC NOT FOUND	36,573	33,773	2,800
50187A107	** PRC NOT FOUND	12,360	9,854	2,506
501902100	** PRC NOT FOUND	2,200		2,200
501921AC4	** PRC NOT FOUND	12,631,808	250,000	12,381,808
50208A102	** PRC NOT FOUND	14,001	5,621	8,380
502118102	** PRC NOT FOUND	3,000		3,000
50212AAB2	** PRC NOT FOUND	2,150,000		2,150,000
50212A106	** PRC NOT FOUND	1,796,627	1,235,215	561,412
502160104	** PRC NOT FOUND	39,834	-30,380	70,214
502161102	** PRC NOT FOUND	685,927	685,924	3
502210BA4	** PRC NOT FOUND	800,000		800,000
502413AQ0	** PRC NOT FOUND	2,000,000		2,000,000
502413AU1	** PRC NOT FOUND	200,000		200,000
505336107	** PRC NOT FOUND	18,943	4,000	14,943
505597104	** PRC NOT FOUND	7,594	2,300	5,294
505754200	** PRC NOT FOUND	15,556	11,597	3,959
511637100	** PRC NOT FOUND	13,168	8,971	4,197
51206P109	** PRC NOT FOUND	38,809	31,153	7,656
51220MAA6	** PRC NOT FOUND	250,000		250,000
51220MAE8	** PRC NOT FOUND	250,000		250,000
512807108	** PRC NOT FOUND	341,442	31,517	309,925
512815101	** PRC NOT FOUND	286,549	-15,378	301,927
513847103	** PRC NOT FOUND	5,441	600	4,841
514606102	** PRC NOT FOUND	65,136	41,790	23,346
51476K103	** PRC NOT FOUND	5,043	3,037	2,006
514766104	** PRC NOT FOUND	88,901	50,061	38,840
514936103	** PRC NOT FOUND	10,653	-56,573	67,226
51508L103	** PRC NOT FOUND	13,026	12,235	791
515098101	** PRC NOT FOUND	63,208	17,565	45,643
517289104	** PRC NOT FOUND	20,000		20,000
517455AB7	** PRC NOT FOUND	358,653	256,182	102,471
517834107	** PRC NOT FOUND	1,121,450	750,480	370,970
517942108	** PRC NOT FOUND	2,232	-41,566	43,798
51808BAE2	** PRC NOT FOUND	25,000		25,000
518286109	** PRC NOT FOUND	31,800	21,800	10,000
518439104	** PRC NOT FOUND	130,602	102,157	28,445
521050104	** PRC NOT FOUND	33,855	6,250	27,605
52186N106	** PRC NOT FOUND	22,155	19,421	2,734
521863118	** PRC NOT FOUND	17,872		17,872
521863308	** PRC NOT FOUND	643,856	595,812	48,044
521865AP0	** PRC NOT FOUND	5,050,000	5,000,000	50,000
522015106	** PRC NOT FOUND	8,071		8,071
52204PAF6	** PRC NOT FOUND	12,586,000		12,586,000
523234102	** PRC NOT FOUND	7,336	119	7,217
523768109	** PRC NOT FOUND	6,681	240	6,441
524660107	** PRC NOT FOUND	73,998	20,286	53,712
524671AA2	** PRC NOT FOUND	9,900,000		9,900,000
524901303	** PRC NOT FOUND	7,915	-12,085	20,000
524908BF6	** PRC NOT FOUND	24,000	-7,366,000	7,390,000
524908BQ2	** PRC NOT FOUND	1,199,000	150,000	1,049,000
524908CF5	** PRC NOT FOUND	220,000	-3,305,000	3,525,000
524909AW8	** PRC NOT FOUND	500,000	-2,855,000	3,355,000
524935129	** PRC NOT FOUND	388		388
52517PA27	** PRC NOT FOUND	5,620,000	5,560,000	60,000
52517PA43	** PRC NOT FOUND	935,000	-114,000	1,049,000
52517PB59	** PRC NOT FOUND	1,916,000	1,266,000	650,000
52517PC25	** PRC NOT FOUND	406,000	266,000	140,000
52517PC58	** PRC NOT FOUND	707,000		707,000
52517PG21	** PRC NOT FOUND	250,000		250,000
52517PG96	** PRC NOT FOUND	160,000	-3,668,000	3,828,000
52517PH46	** PRC NOT FOUND	1,180,000	1,110,000	70,000

52517PJ77	** PRC NOT FOUND	30,000		30,000
52517PK67	** PRC NOT FOUND	80,000		80,000
52517PK91	** PRC NOT FOUND	1,280,000	390,000	890,000
52517PL33	** PRC NOT FOUND	400,000		400,000
52517PL66	** PRC NOT FOUND	2,231,000	2,181,000	50,000
52517PM24	** PRC NOT FOUND	6,754,000	6,021,000	733,000
52517PQ20	** PRC NOT FOUND	550,000		550,000
52517PQ38	** PRC NOT FOUND	600,000	350,000	250,000
52517PQ87	** PRC NOT FOUND	417,000	277,000	140,000
52517PR29	** PRC NOT FOUND	40,000		40,000
52517PSC6	** PRC NOT FOUND	35,000	-8,098,000	8,133,000
52517PSL6	** PRC NOT FOUND	89,000	55,000	34,000
52517PT27	** PRC NOT FOUND	1,297,000	697,000	600,000
52517PUF6	** PRC NOT FOUND	1,310,000	770,000	540,000
52517PUL3	** PRC NOT FOUND	1,495,000	200,000	1,295,000
52517PUM1	** PRC NOT FOUND	340,000		340,000
52517PUP4	** PRC NOT FOUND	1,045,000	460,000	585,000
52517PVU2	** PRC NOT FOUND	2,820,000	1,020,000	1,800,000
52517PWC1	** PRC NOT FOUND	230,000	200,000	30,000
52517PWE7	** PRC NOT FOUND	1,560,000	905,000	655,000
52517PWT4	** PRC NOT FOUND	1,680,000	1,650,000	30,000
52517PWW9	** PRC NOT FOUND	100,000	50,000	50,000
52517PW23	** PRC NOT FOUND	175,000		175,000
52517PXQ9	** PRC NOT FOUND	1,426,000	1,361,000	65,000
52517PX89	** PRC NOT FOUND	9,641,300	7,826,450	1,814,850
52517PYE5	** PRC NOT FOUND	3,682,000	3,290,000	392,000
52517PYG0	** PRC NOT FOUND	295,000	55,000	240,000
52517PYS4	** PRC NOT FOUND	834,000	200,000	634,000
52517PYT2	** PRC NOT FOUND	300,000	-750,000	1,050,000
52517PYU9	** PRC NOT FOUND	348,000	213,000	135,000
52517PYW5	** PRC NOT FOUND	307,000	-370,000	677,000
52517PYX3	** PRC NOT FOUND	180,000	130,000	50,000
52517PYY1	** PRC NOT FOUND	42,000	-1,877,000	1,919,000
52517PYZ8	** PRC NOT FOUND	20,000		20,000
52517PY47	** PRC NOT FOUND	160,000		160,000
52517PY62	** PRC NOT FOUND	311,000	96,000	215,000
52517PZM6	** PRC NOT FOUND	549,000	153,000	396,000
52517PZS3	** PRC NOT FOUND	2,753,000	2,725,000	28,000
52517PZ38	** PRC NOT FOUND	46,000		46,000
52517P2E0	** PRC NOT FOUND	3,925,000	2,995,000	930,000
52517P2J9	** PRC NOT FOUND	275,000	40,000	235,000
52517P2M2	** PRC NOT FOUND	265,000		265,000
52517P2P5	** PRC NOT FOUND	1,030,000	600,000	430,000
52517P2S9	** PRC NOT FOUND	440,000	285,000	155,000
52517P2V2	** PRC NOT FOUND	7,000		7,000
52517P2Y6	** PRC NOT FOUND	1,021,000	951,000	70,000
52517P3A7	** PRC NOT FOUND	2,376,000	1,756,000	620,000
52517P3E9	** PRC NOT FOUND	1,870,000	1,840,000	30,000
52517P3T6	** PRC NOT FOUND	215,000		215,000
52517P4E8	** PRC NOT FOUND	2,870,000	2,370,000	500,000
52517P4N8	** PRC NOT FOUND	20,000		20,000
52517P4P3	** PRC NOT FOUND	765,000	565,000	200,000
52517P4Q1	** PRC NOT FOUND	23,000		23,000
52517P4S7	** PRC NOT FOUND	50,000		50,000
52517P5G2	** PRC NOT FOUND	25,000		25,000
52517P6J5	** PRC NOT FOUND	221,000	200,000	21,000
52517P6V8	** PRC NOT FOUND	12,000		12,000
52519CY69	** PRC NOT FOUND	15,000		15,000
52519FAC5	** PRC NOT FOUND	25,000		25,000
52519FAM3	** PRC NOT FOUND	11,000	2,000	9,000
52519FAP6	** PRC NOT FOUND	8,000		8,000
52519FAV3	** PRC NOT FOUND	5,000		5,000
52519FAX9	** PRC NOT FOUND	5,000		5,000
52519FBK6	** PRC NOT FOUND	6,000		6,000

52519FBN0	** PRC NOT FOUND	40,000		40,000
52519FCU3	** PRC NOT FOUND	6,000		6,000
52519FCV1	** PRC NOT FOUND	10,000		10,000
52519FCY5	** PRC NOT FOUND	35,000		35,000
52519FDC2	** PRC NOT FOUND	2,000		2,000
52519FDN8	** PRC NOT FOUND	2,000		2,000
52519FED9	** PRC NOT FOUND	10,000		10,000
52519FEH0	** PRC NOT FOUND	10,000		10,000
52519FEV9	** PRC NOT FOUND	15,000		15,000
52519FEX5	** PRC NOT FOUND	51,000	34,000	17,000
52519FFF3	** PRC NOT FOUND	6,000		6,000
52519FFH9	** PRC NOT FOUND	45,000		45,000
5252M0AJ6	** PRC NOT FOUND	1,370,000	765,000	605,000
5252M0AP2	** PRC NOT FOUND	467,000		467,000
5252M0AR8	** PRC NOT FOUND	10,000		10,000
5252M0AT4	** PRC NOT FOUND	50,000		50,000
5252M0AW7	** PRC NOT FOUND	1,340,000	1,140,000	200,000
5252M0BL0	** PRC NOT FOUND	21,622,000	18,917,000	2,705,000
5252M0BR7	** PRC NOT FOUND	23,000		23,000
5252M0BT3	** PRC NOT FOUND	3,000		3,000
5252M0BX4	** PRC NOT FOUND	20,686,000	20,059,000	627,000
5252M0CB1	** PRC NOT FOUND	170,000		170,000
5252M0CL9	** PRC NOT FOUND	425,000		425,000
5252M0CM7	** PRC NOT FOUND	8,028,000	4,993,000	3,035,000
5252M0CQ8	** PRC NOT FOUND	5,460,000	5,223,000	237,000
5252M0CS4	** PRC NOT FOUND	60,000		60,000
5252M0CV7	** PRC NOT FOUND	3,275,000	2,850,000	425,000
5252M0CW5	** PRC NOT FOUND	28,000		28,000
5252M0DJ3	** PRC NOT FOUND	75,000	25,000	50,000
5252M0DQ7	** PRC NOT FOUND	3,000		3,000
5252M0DV6	** PRC NOT FOUND	3,690,000	3,482,000	208,000
5252M0DX2	** PRC NOT FOUND	403,000		403,000
5252M0EC7	** PRC NOT FOUND	1,452,000	1,440,000	12,000
5252M0EE3	** PRC NOT FOUND	41,000		41,000
5252M0EF0	** PRC NOT FOUND	204,000		204,000
5252M0EG8	** PRC NOT FOUND	1,050,000	124,000	926,000
5252M0ET0	** PRC NOT FOUND	1,830,000	1,130,000	700,000
5252M0EV5	** PRC NOT FOUND	92,000		92,000
5252M0FC6	** PRC NOT FOUND	3,413,000	2,230,000	1,183,000
5252M0FX0	** PRC NOT FOUND	8,346,000	8,245,000	101,000
5252M0FY8	** PRC NOT FOUND	444,000		444,000
5252M0GD3	** PRC NOT FOUND	2,936,000	2,570,000	366,000
52520GAB2	** PRC NOT FOUND	25,000		25,000
52520GAD8	** PRC NOT FOUND	25,000		25,000
52520KRL3	** PRC NOT FOUND	17,000		17,000
52520KRT6	** PRC NOT FOUND	5,000		5,000
52520KSP3	** PRC NOT FOUND	10,000		10,000
52520L113	** PRC NOT FOUND	10,000,000		10,000,000
52520L147	** PRC NOT FOUND	10,000,000		10,000,000
52520L162	** PRC NOT FOUND	5,059,044		5,059,044
52520L238	** PRC NOT FOUND	3,500,000		3,500,000
52520L394	** PRC NOT FOUND	7,500,000		7,500,000
52520L444	** PRC NOT FOUND	1,388,000		1,388,000
52520L519	** PRC NOT FOUND	1,250,000		1,250,000
52520L584	** PRC NOT FOUND	3,000,000		3,000,000
52520L592	** PRC NOT FOUND	15,000,000		15,000,000
52520L709	** PRC NOT FOUND	5,000,000		5,000,000
52520L717	** PRC NOT FOUND	15,000,000		15,000,000
52520L816	** PRC NOT FOUND	15,000,000		15,000,000
52520L832	** PRC NOT FOUND	1,500,000		1,500,000
52521EDH0	** PRC NOT FOUND	225,000	-1,792,000	2,017,000
52521EEE6	** PRC NOT FOUND	411,000	290,000	121,000
52522L731	** PRC NOT FOUND	12,775	-37,225	50,000
52522L749	** PRC NOT FOUND	2,990	-35,010	38,000

52522M119	** PRC NOT FOUND	200,000		200,000
52522M499	** PRC NOT FOUND	2,500,000		2,500,000
52522M614	** PRC NOT FOUND	1,000,000		1,000,000
52522NPV5	** PRC NOT FOUND	25,000		25,000
52522NQM4	** PRC NOT FOUND	25,000		25,000
52522NQP7	** PRC NOT FOUND	25,000		25,000
52523J420	** PRC NOT FOUND	16,000		16,000
525558201	** PRC NOT FOUND	300		300
5.26E+106	** PRC NOT FOUND	16,280	12,480	3,800
526689203	** PRC NOT FOUND	89,190	1,990	87,200
527288104	** PRC NOT FOUND	2,620,486	2,548,303	72,183
52729N100	** PRC NOT FOUND	1,368,837	629,305	739,532
527298AM5	** PRC NOT FOUND	470,000	-250,000	720,000
52736RAV4	** PRC NOT FOUND	1,100,000		1,100,000
529043101	** PRC NOT FOUND	37,409	31,332	6,077
529101107	** PRC NOT FOUND	370	30	340
53015Y206	** PRC NOT FOUND	2,202,697	-205,680	2,408,377
530158104	** PRC NOT FOUND	36,601	16,917	19,684
530555101	** PRC NOT FOUND	580,292	497,721	82,571
530555309	** PRC NOT FOUND	266,952	255,037	11,915
53071M104	** PRC NOT FOUND	765,491	639,401	126,090
53071M203	** PRC NOT FOUND	704	703	1
530715AD3	** PRC NOT FOUND	17,698,000		17,698,000
530715AJ0	** PRC NOT FOUND	3,155,000	155,000	3,000,000
531731115	** PRC NOT FOUND	200		200
53215T106	** PRC NOT FOUND	11,912	1,092	10,820
532169109	** PRC NOT FOUND	492	428	64
53217R207	** PRC NOT FOUND	125,096	114,588	10,508
53222Q103	** PRC NOT FOUND	26,397	2,189	24,208
532457AU2	** PRC NOT FOUND	1,480,000	1,460,000	20,000
53261M104	** PRC NOT FOUND	170,247	55,850	114,397
532791AD2	** PRC NOT FOUND	150,000		150,000
532791AF7	** PRC NOT FOUND	30,000		30,000
532791100	** PRC NOT FOUND	50,907	-19,881	70,788
533900106	** PRC NOT FOUND	40,180	26,132	14,048
535555106	** PRC NOT FOUND	13,886	-8,436	22,322
535919203	** PRC NOT FOUND	30,564	23,375	7,189
53630P101	** PRC NOT FOUND	29,211	1,000	28,211
53635B107	** PRC NOT FOUND	25,360	23,220	2,140
537008104	** PRC NOT FOUND	37,717	33,917	3,800
538021AH9	** PRC NOT FOUND	10,000,000		10,000,000
538146101	** PRC NOT FOUND	85,243	8,234	77,009
539320101	** PRC NOT FOUND	85,682	-308,880	394,562
540211109	** PRC NOT FOUND	132,998	113,211	19,787
540417102	** PRC NOT FOUND	63,000	23,000	40,000
54140W305	** PRC NOT FOUND	126		126
541535100	** PRC NOT FOUND	171,153	139	171,014
543162101	** PRC NOT FOUND	52,243	25,159	27,084
54318P108	** PRC NOT FOUND	20,949	19,871	1,078
54387P120	** PRC NOT FOUND	37,625		37,625
543881106	** PRC NOT FOUND	49,333	31,439	17,894
54619P104	** PRC NOT FOUND	4,500	4,000	500
548661107	** PRC NOT FOUND	433,464	369,754	63,710
549481109	** PRC NOT FOUND	8,600	6,600	2,000
549764108	** PRC NOT FOUND	14,532	860	13,672
549866AA9	** PRC NOT FOUND	500,000		500,000
550021109	** PRC NOT FOUND	54,868	54,582	286
55003Q103	** PRC NOT FOUND	33,072	-4,828	37,900
550060AA5	** PRC NOT FOUND	1,555,000	80,000	1,475,000
550060AC1	** PRC NOT FOUND	2,066,000		2,066,000
55024R106	** PRC NOT FOUND	34,505	28,710	5,795
550372106	** PRC NOT FOUND	59,845	30,257	29,588
551716103	** PRC NOT FOUND	20		20
55261F104	** PRC NOT FOUND	1,035,747	1,004,208	31,539

55262C100	** PRC NOT FOUND	46,644	35,524	11,120
55267M400	** PRC NOT FOUND	119		119
552676108	** PRC NOT FOUND	37,874	33,235	4,639
55269HAE2	** PRC NOT FOUND	3,500,000		3,500,000
552690109	** PRC NOT FOUND	124,920	6,549	118,371
552705105	** PRC NOT FOUND	10,000		10,000
55272X102	** PRC NOT FOUND	147,349	119,122	28,227
552737108	** PRC NOT FOUND	110,828	96,328	14,500
552953AW1	** PRC NOT FOUND	645,000		645,000
552953BC4	** PRC NOT FOUND	1,080,000	500,000	580,000
552953101	** PRC NOT FOUND	229,497	6,934	222,563
55306N104	** PRC NOT FOUND	14,591	-35,743	50,334
55306V205	** PRC NOT FOUND	3,210	600	2,610
55308U106	** PRC NOT FOUND	300		300
55311R108	** PRC NOT FOUND	127,904	125,000	2,904
553409103	** PRC NOT FOUND	176,018	117,600	58,418
553530106	** PRC NOT FOUND	1,286,568	1,271,782	14,786
553531104	** PRC NOT FOUND	41,872	30,904	10,968
55354G100	** PRC NOT FOUND	55,817	30,900	24,917
553757105	** PRC NOT FOUND	200		200
553777103	** PRC NOT FOUND	15,389	3,158	12,231
553829102	** PRC NOT FOUND	58,884	12,779	46,105
55402X105	** PRC NOT FOUND	8,064	4,095	3,969
55405T200	** PRC NOT FOUND	30,769		30,769
554225102	** PRC NOT FOUND	5,276	4,933	343
556ESCAA9	** PRC NOT FOUND	11,725,000	10,175,000	1,550,000
556ESCAC5	** PRC NOT FOUND	7,475,000	6,475,000	1,000,000
55608B105	** PRC NOT FOUND	292,900	244,565	48,335
55608D101	** PRC NOT FOUND	29,804	-30,746	60,550
556103760	** PRC NOT FOUND	3		3
55611C108	** PRC NOT FOUND	144,750	-45,883	190,633
55907R108	** PRC NOT FOUND	2,451,343	1,309,118	1,142,225
559079207	** PRC NOT FOUND	7,805	146	7,659
559166103	** PRC NOT FOUND	5,007	5,000	7
559211305	** PRC NOT FOUND	1,965	298	1,667
55932RAD9	** PRC NOT FOUND	250,000		250,000
559775101	** PRC NOT FOUND	24,474	-183,071	207,545
560292203	** PRC NOT FOUND	228,700		228,700
56035L104	** PRC NOT FOUND	2,900		2,900
560377103	** PRC NOT FOUND	500		500
56062Y102	** PRC NOT FOUND	4,841	4,596	245
560690208	** PRC NOT FOUND	57,718	56,976	742
561063108	** PRC NOT FOUND	10,000		10,000
561208109	** PRC NOT FOUND	129,060		129,060
563771104	** PRC NOT FOUND	39,233	34,949	4,284
56400P201	** PRC NOT FOUND	164,314	68,362	95,952
56418H100	** PRC NOT FOUND	257,286	201,986	55,300
564563104	** PRC NOT FOUND	65,195	56,600	8,595
564685105	** PRC NOT FOUND	70,576		70,576
56501R106	** PRC NOT FOUND	218,188	214,891	3,297
56624R108	** PRC NOT FOUND	32,714	9,209	23,505
567908108	** PRC NOT FOUND	51,889		51,889
568427108	** PRC NOT FOUND	12,074	900	11,174
56845JAC3	** PRC NOT FOUND	450,000		450,000
56845T305	** PRC NOT FOUND	79,943	-8,909	88,852
570323105	** PRC NOT FOUND	100		100
57060D108	** PRC NOT FOUND	53,118		53,118
57060U100	** PRC NOT FOUND	80,147	12,742	67,405
57060U308	** PRC NOT FOUND	5,964	5,750	214
57060U506	** PRC NOT FOUND	95,644	86,544	9,100
57060U605	** PRC NOT FOUND	17,837	-111,163	129,000
57060U704	** PRC NOT FOUND	16,163	4,807	11,356
57060U811	** PRC NOT FOUND	354		354
57060U837	** PRC NOT FOUND	22,684	13,950	8,734

571432103	** PRC NOT FOUND	10		10
571748102	** PRC NOT FOUND	2,549,379	2,467,031	82,348
571837103	** PRC NOT FOUND	174,963	60,804	114,159
571903202	** PRC NOT FOUND	543,322	460,114	83,208
573056108	** PRC NOT FOUND	400		400
573075108	** PRC NOT FOUND	21,560	19,375	2,185
573083102	** PRC NOT FOUND	92,972	48,272	44,700
573284106	** PRC NOT FOUND	31,553	14,704	16,849
573390101	** PRC NOT FOUND	1,500		1,500
57383T103	** PRC NOT FOUND	42,313	12,375	29,938
573913100	** PRC NOT FOUND	34,282	26,182	8,100
574599BD7	** PRC NOT FOUND	9,770,000		9,770,000
574599BF2	** PRC NOT FOUND	10,000,000		10,000,000
575384AE2	** PRC NOT FOUND	3,000,000		3,000,000
576203AJ2	** PRC NOT FOUND	21,302,000	3,302,000	18,000,000
57685L105	** PRC NOT FOUND	1,475	1,314	161
576853105	** PRC NOT FOUND	20,068	8,942	11,126
576879209	** PRC NOT FOUND	773,231	764,046	9,185
577081102	** PRC NOT FOUND	177,792	92,924	84,868
577223100	** PRC NOT FOUND	433,909	319,916	113,993
577345101	** PRC NOT FOUND	218,610	1,250	217,360
57773AAJ1	** PRC NOT FOUND	1,941,400	1,837,400	104,000
57773A508	** PRC NOT FOUND	10,165	328	9,837
577933104	** PRC NOT FOUND	33,033	23,855	9,178
579869108	** PRC NOT FOUND	168	151	17
58155Q103	** PRC NOT FOUND	62,728	22,875	39,853
583095203	** PRC NOT FOUND	3,155		3,155
583538202	** PRC NOT FOUND	1,757	183	1,574
583840103	** PRC NOT FOUND	71,156	42,619	28,537
58404W109	** PRC NOT FOUND	19,081	600	18,481
584045108	** PRC NOT FOUND	12,400	-15,300	27,700
58405U102	** PRC NOT FOUND	275,709	261,565	14,144
584404107	** PRC NOT FOUND	502,181	3,918	498,263
584407209	** PRC NOT FOUND	1		1
58445H103	** PRC NOT FOUND	177,305	7,701	169,604
58446K105	** PRC NOT FOUND	6,436,379	6,392,848	43,531
58449L100	** PRC NOT FOUND	4,480	1,256	3,224
58463J304	** PRC NOT FOUND	38,857	11,140	27,717
584690309	** PRC NOT FOUND	168,319	29,502	138,817
58470H101	** PRC NOT FOUND	7,331	4,703	2,628
58470TAA3	** PRC NOT FOUND	2,500,000		2,500,000
58500P107	** PRC NOT FOUND	18,283	16,673	1,610
58501N101	** PRC NOT FOUND	479,943	22,528	457,415
585055106	** PRC NOT FOUND	1,369,946	1,356,785	13,161
585464100	** PRC NOT FOUND	69,483	-35,030	104,513
585898703	** PRC NOT FOUND	260	200	60
587118100	** PRC NOT FOUND	63,055	-66,947	130,002
58733R102	** PRC NOT FOUND	49,260	23,914	25,346
588056101	** PRC NOT FOUND	17,577	2,319	15,258
589331107	** PRC NOT FOUND	1,228,771	1,114,573	114,198
589378108	** PRC NOT FOUND	25,878	14,678	11,200
589499102	** PRC NOT FOUND	545,935	545,807	128
589584101	** PRC NOT FOUND	35,645	-2,948	38,593
58984WAB3	** PRC NOT FOUND	20,000		20,000
59018YN56	** PRC NOT FOUND	25,542,000	542,000	25,000,000
59018YN64	** PRC NOT FOUND	695,000	195,000	500,000
590188JB5	** PRC NOT FOUND	1,211,000	1,175,000	36,000
590188W46	** PRC NOT FOUND	1,218,000	-482,000	1,700,000
59022Y840	** PRC NOT FOUND	1,900		1,900
59023VAA8	** PRC NOT FOUND	600,000	100,000	500,000
590262101	** PRC NOT FOUND	5,355	450	4,905
590672101	** PRC NOT FOUND	13,067	7,500	5,567
590846101	** PRC NOT FOUND	2,000		2,000
591018809	** PRC NOT FOUND	29,895	-59,305	89,200



591176102	** PRC NOT FOUND	546,382	65,022	481,360
591407101	** PRC NOT FOUND	51,092	18,235	32,857
59151K108	** PRC NOT FOUND	1,430,501	1,295,515	134,986
591520200	** PRC NOT FOUND	51,103	30,600	20,503
591596135	** PRC NOT FOUND	81,470	-1,000	82,470
591623103	** PRC NOT FOUND	33,499	32,999	500
591708102	** PRC NOT FOUND	123,570	-63,332	186,902
591709AC4	** PRC NOT FOUND	2,660,000	220,000	2,440,000
591806104	** PRC NOT FOUND	4,025		4,025
5.93E+106	** PRC NOT FOUND	25,027	25,000	27
594087AJ7	** PRC NOT FOUND	3,425,000		3,425,000
594087AM0	** PRC NOT FOUND	10,460,000	2,000,000	8,460,000
594793101	** PRC NOT FOUND	48,692	21,681	27,011
594901100	** PRC NOT FOUND	273,891	244,089	29,802
594918104	** PRC NOT FOUND	9,484,278	9,256,685	227,593
594960106	** PRC NOT FOUND	157,396	56,220	101,176
595017104	** PRC NOT FOUND	189,795	171,474	18,321
59509C105	** PRC NOT FOUND	25,352	8,714	16,638
595112AH6	** PRC NOT FOUND	3,280,000	430,000	2,850,000
595112103	** PRC NOT FOUND	156,944	140,996	15,948
59518V102	** PRC NOT FOUND	7,337		7,337
59522J103	** PRC NOT FOUND	6,046	-4,894	10,940
595626102	** PRC NOT FOUND	5,297	4,976	321
595635103	** PRC NOT FOUND	171,280	-830	172,110
595750407	** PRC NOT FOUND	35,000		35,000
596087106	** PRC NOT FOUND	256,976	255,024	1,952
596094102	** PRC NOT FOUND	1,900	1,000	900
596278101	** PRC NOT FOUND	183,878	147,678	36,200
598155109	** PRC NOT FOUND	411		411
598251106	** PRC NOT FOUND	45,010	7,823	37,187
60039Q101	** PRC NOT FOUND	17,839		17,839
600544100	** PRC NOT FOUND	262,101	234,621	27,480
60065K101	** PRC NOT FOUND	156		156
601073AC3	** PRC NOT FOUND	13,500,000		13,500,000
601073AD1	** PRC NOT FOUND	12,142,000	1,642,000	10,500,000
601073109	** PRC NOT FOUND	387,367	331,710	55,657
602682205	** PRC NOT FOUND	22,455	22,452	3
602720104	** PRC NOT FOUND	3,608	-16,585	20,193
602821100	** PRC NOT FOUND	500		500
602900102	** PRC NOT FOUND	28,679	3,000	25,679
603158106	** PRC NOT FOUND	89,224	81,435	7,789
604567107	** PRC NOT FOUND	69,105	20,205	48,900
60467R100	** PRC NOT FOUND	1,008,776	-102,276	1,111,052
60636XMQ3	** PRC NOT FOUND	25,000		25,000
606910107	** PRC NOT FOUND	72,400	2,500	69,900
60705L204	** PRC NOT FOUND	29	28	1
60740F105	** PRC NOT FOUND	29,896	24,597	5,299
607828100	** PRC NOT FOUND	15,379	6,183	9,196
60783C100	** PRC NOT FOUND	16,092	15,292	800
608328AK6	** PRC NOT FOUND	6,089,000	3,150,000	2,939,000
60852M104	** PRC NOT FOUND	22,500	11,400	11,100
608544102	** PRC NOT FOUND	20,000	5,000	15,000
60855R100	** PRC NOT FOUND	26,205	500	25,705
608554101	** PRC NOT FOUND	28,905	24,355	4,550
60871R209	** PRC NOT FOUND	48,517	21,603	26,914
60877T100	** PRC NOT FOUND	22,456	9,239	13,217
60877UAM9	** PRC NOT FOUND	4,000,000		4,000,000
60886R103	** PRC NOT FOUND	111,665	51,493	60,172
609027107	** PRC NOT FOUND	38,862		38,862
60935Y109	** PRC NOT FOUND	79,703	-829,353	909,056
609395108	** PRC NOT FOUND	64,434		64,434
60975U108	** PRC NOT FOUND	79,496	59,830	19,666
61022P100	** PRC NOT FOUND	6,437	296	6,141
610236101	** PRC NOT FOUND	242,693	226,765	15,928

611742107	** PRC NOT FOUND	233,717	73,964	159,753
612234104	** PRC NOT FOUND	78,033	73,033	5,000
612301101	** PRC NOT FOUND	4		4
61532UAA0	** PRC NOT FOUND	30,000		30,000
615369105	** PRC NOT FOUND	1,630,319	1,449,431	180,888
615394202	** PRC NOT FOUND	46,178	27,528	18,650
615394301	** PRC NOT FOUND	100		100
61688AAX6	** PRC NOT FOUND	5,896,000	5,847,000	49,000
616988101	** PRC NOT FOUND	18,151	17,989	162
617446H51	** PRC NOT FOUND	1,790,000	1,730,000	60,000
61746SBR9	** PRC NOT FOUND	700,000	675,000	25,000
617477104	** PRC NOT FOUND	166,400	73,269	93,131
61748WAA6	** PRC NOT FOUND	10,000,000		10,000,000
61748W108	** PRC NOT FOUND	138,772	85,203	53,569
617480280	** PRC NOT FOUND	58,079	55,979	2,100
61756MAC3	** PRC NOT FOUND	500,000		500,000
617700109	** PRC NOT FOUND	15,263	146	15,117
61945A107	** PRC NOT FOUND	185,258	181,631	3,627
620076109	** PRC NOT FOUND	1,603,038	865,695	737,343
621026103	** PRC NOT FOUND	100		100
62458M108	** PRC NOT FOUND	49,923	11,384	38,539
624581112	** PRC NOT FOUND	445	3	442
624624102	** PRC NOT FOUND	12,800	10,600	2,200
624756102	** PRC NOT FOUND	18,317	-33,670	51,987
625453105	** PRC NOT FOUND	268,416	63,447	204,969
628351108	** PRC NOT FOUND	230,800	800	230,000
628712986	** PRC NOT FOUND	4,402	3,173	1,229
62874N607	** PRC NOT FOUND	8,036	8,000	36
628778102	** PRC NOT FOUND	10,123	8,242	1,881
628782104	** PRC NOT FOUND	1,299,115	1,279,670	19,445
628800104	** PRC NOT FOUND	600		600
628852105	** PRC NOT FOUND	13,108	4,286	8,822
628891103	** PRC NOT FOUND	2,302	2,002	300
628968109	** PRC NOT FOUND	4,600	700	3,900
62912R107	** PRC NOT FOUND	26,784	15,825	10,959
62914B100	** PRC NOT FOUND	941,682	939,807	1,875
629202AA0	** PRC NOT FOUND	27,254	672	26,582
629337106	** PRC NOT FOUND	7,183	342	6,841
629360AB4	** PRC NOT FOUND	1,000,000		1,000,000
629366105	** PRC NOT FOUND	2,000		2,000
62941EAB7	** PRC NOT FOUND	9,897,000		9,897,000
62941FAH1	** PRC NOT FOUND	2,000,000		2,000,000
62941R110	** PRC NOT FOUND	30,000		30,000
629415100	** PRC NOT FOUND	2,300		2,300
62944T105	** PRC NOT FOUND	3,314	1,385	1,929
629445206	** PRC NOT FOUND	11,840	11,230	610
62947QAE8	** PRC NOT FOUND	4,215,000		4,215,000
62947QAG3	** PRC NOT FOUND	795,000		795,000
629519109	** PRC NOT FOUND	91,213	64,904	26,309
629568AP1	** PRC NOT FOUND	1,525,000	395,000	1,130,000
62985Q101	** PRC NOT FOUND	1,554,627	1,511,737	42,890
630075109	** PRC NOT FOUND	677,232	37,754	639,478
630797108	** PRC NOT FOUND	49,000	43,813	5,187
631103108	** PRC NOT FOUND	2,643,051	2,538,879	104,172
63227W203	** PRC NOT FOUND	28,926	-9,075	38,001
632381117	** PRC NOT FOUND	12,000		12,000
632381208	** PRC NOT FOUND	252,040	-947,960	1,200,000
633643408	** PRC NOT FOUND	136,582	109,613	26,969
635017106	** PRC NOT FOUND	9,751	8,400	1,351
635309107	** PRC NOT FOUND	51,462	43,495	7,967
635405103	** PRC NOT FOUND	771,075	753,575	17,500
636180101	** PRC NOT FOUND	880,327	876,410	3,917
636274201	** PRC NOT FOUND	150,000		150,000
63633D104	** PRC NOT FOUND	3,741	-10,849	14,590

636518102	** PRC NOT FOUND	719,584	711,322	8,262
63654U100	** PRC NOT FOUND	5,763	161	5,602
636807109	** PRC NOT FOUND	2,600	800	1,800
637138108	** PRC NOT FOUND	52,489	21,326	31,163
637410101	** PRC NOT FOUND	2,750	750	2,000
637417106	** PRC NOT FOUND	11,070	-20,503	31,573
637640103	** PRC NOT FOUND	262,166	-260,213	522,379
637844AM3	** PRC NOT FOUND	1,692,000		1,692,000
638585BF5	** PRC NOT FOUND	1,689,000	1,669,000	20,000
638654103	** PRC NOT FOUND	12,300		12,300
638841205	** PRC NOT FOUND	130	105	25
63888P406	** PRC NOT FOUND	909	300	609
638904102	** PRC NOT FOUND	2,221		2,221
63910B102	** PRC NOT FOUND	42,212	41,612	600
639208107	** PRC NOT FOUND	300	200	100
6.39E+112	** PRC NOT FOUND	609,684	26,834	582,850
639515AB1	** PRC NOT FOUND	1,887,000	1,387,000	500,000
639515402	** PRC NOT FOUND	20,998		20,998
64007P111	** PRC NOT FOUND	141,906	133,189	8,717
640071AR7	** PRC NOT FOUND	1,000,000		1,000,000
640094AF5	** PRC NOT FOUND	1,000,000		1,000,000
64016AAA3	** PRC NOT FOUND	4,600,000		4,600,000
640204AH6	** PRC NOT FOUND	4,200,000	200,000	4,000,000
640268108	** PRC NOT FOUND	249,148	120,240	128,908
640522108	** PRC NOT FOUND	1,751	100	1,651
64104P105	** PRC NOT FOUND	2,860		2,860
64107N206	** PRC NOT FOUND	11,785	5,000	6,785
64110L106	** PRC NOT FOUND	453,657	64,614	389,043
64111N101	** PRC NOT FOUND	35,861	31,723	4,138
64111Q104	** PRC NOT FOUND	49,238	27,303	21,935
64115A204	** PRC NOT FOUND	172		172
64115T104	** PRC NOT FOUND	17,652	17,236	416
64118Q107	** PRC NOT FOUND	115,857	109,600	6,257
64121A107	** PRC NOT FOUND	5,602	300	5,302
64125C109	** PRC NOT FOUND	47,524	35,052	12,472
64126Q206	** PRC NOT FOUND	8,566	8,466	100
64126X201	** PRC NOT FOUND	2,581,166	2,533,067	48,099
64128B108	** PRC NOT FOUND	17,810	-14,693	32,503
6435EV108	** PRC NOT FOUND	86,836	18,240	68,596
643768104	** PRC NOT FOUND	350	150	200
644461105	** PRC NOT FOUND	73,500	72,500	1,000
644535106	** PRC NOT FOUND	38,921	38,460	461
646025106	** PRC NOT FOUND	375,453	351,988	23,465
647581107	** PRC NOT FOUND	17,174	15,864	1,310
649295102	** PRC NOT FOUND	40,377	7,900	32,477
649440104	** PRC NOT FOUND	1,600		1,600
649445103	** PRC NOT FOUND	2,522,824	2,510,469	12,355
650111AE7	** PRC NOT FOUND	7,500,000		7,500,000
650111107	** PRC NOT FOUND	563,414	152,142	411,272
651229106	** PRC NOT FOUND	159,606	3,414	156,192
651587107	** PRC NOT FOUND	24,971	12,491	12,480
651627101	** PRC NOT FOUND	53,000	2,000	51,000
651639AG1	** PRC NOT FOUND	400,000		400,000
651639106	** PRC NOT FOUND	972,145	817,399	154,746
651718504	** PRC NOT FOUND	74,830	42,705	32,125
651824AB0	** PRC NOT FOUND	3,212,000	212,000	3,000,000
6.52E+108	** PRC NOT FOUND	32,540,432	32,253,203	287,229
652482AX8	** PRC NOT FOUND	1,000		1,000
65251F105	** PRC NOT FOUND	23,477	5,900	17,577
65332VBG7	** PRC NOT FOUND	10,000,000		10,000,000
65333R200	** PRC NOT FOUND	5,623	5,615	8
653346106	** PRC NOT FOUND	2,252	2,250	2
653351106	** PRC NOT FOUND	280,200	279,340	860
65337H109	** PRC NOT FOUND	27,050	-158,160	185,210

65337Y102	** PRC NOT FOUND	3,426,528	3,258,001	168,527
65370C108	** PRC NOT FOUND	4,880	500	4,380
654086107	** PRC NOT FOUND	33,038	16,343	16,695
654090109	** PRC NOT FOUND	35,892	34,208	1,684
65440K106	** PRC NOT FOUND	27,983	-68,276	96,259
654407105	** PRC NOT FOUND	5,577	5,285	292
654744408	** PRC NOT FOUND	18,763	13,943	4,820
654798503	** PRC NOT FOUND	183,265	182,232	1,033
65487R303	** PRC NOT FOUND	37,617	20,455	17,162
65488W103	** PRC NOT FOUND	290,163	43,250	246,913
654902204	** PRC NOT FOUND	8,291,148	8,241,183	49,965
655053106	** PRC NOT FOUND	38,187	25,098	13,089
65531N209	** PRC NOT FOUND	135,923		135,923
65543AAB0	** PRC NOT FOUND	1,255,000	200,000	1,055,000
655663102	** PRC NOT FOUND	32,758	400	32,358
655664100	** PRC NOT FOUND	1,531,423	1,320,888	210,535
655844108	** PRC NOT FOUND	1,328,473	1,297,838	30,635
65653RAD5	** PRC NOT FOUND	494,750	425,000	69,750
656531605	** PRC NOT FOUND	7,645	7,245	400
656550100	** PRC NOT FOUND	900		900
656567401	** PRC NOT FOUND	1,013	500	513
656568AC6	** PRC NOT FOUND	3,000,000		3,000,000
656568508	** PRC NOT FOUND	477,664	200,321	277,343
65686Y109	** PRC NOT FOUND	21,202	2,400	18,802
656912110	** PRC NOT FOUND	262,500		262,500
657303AB9	** PRC NOT FOUND	8,000,000		8,000,000
665585JP1	** PRC NOT FOUND	1,000		1,000
666107AA5	** PRC NOT FOUND	23,493,530	23,393,669	99,861
66704R100	** PRC NOT FOUND	251,308	166,033	85,275
66704V101	** PRC NOT FOUND	92,240	46,486	45,754
667280408	** PRC NOT FOUND	1,936,738	1,918,939	17,799
667294AC6	** PRC NOT FOUND	7,835,000		7,835,000
667328108	** PRC NOT FOUND	8,958	7,325	1,633
66737P501	** PRC NOT FOUND	23,654	23,524	130
667655104	** PRC NOT FOUND	20,854	12,552	8,302
667746101	** PRC NOT FOUND	3,601	-9,596	13,197
668074305	** PRC NOT FOUND	7,704	-39,079	46,783
6.70E+210	** PRC NOT FOUND	1,254,183	1,150,903	103,280
66987V109	** PRC NOT FOUND	1,092,688	1,080,545	12,143
669936AA4	** PRC NOT FOUND	330,000	325,000	5,000
670002104	** PRC NOT FOUND	304,221	211,190	93,031
670006105	** PRC NOT FOUND	198,525	89,809	108,716
670008101	** PRC NOT FOUND	173,935	65,474	108,461
670009109	** PRC NOT FOUND	8,068	3,772	4,296
670100205	** PRC NOT FOUND	203,483	191,559	11,924
67018K104	** PRC NOT FOUND	3,838	3,540	298
67018T105	** PRC NOT FOUND	19,787	4,383	15,404
6.70E+111	** PRC NOT FOUND	2,039,489	1,999,729	39,760
67020Q107	** PRC NOT FOUND	49,066	45,621	3,445
67020Y100	** PRC NOT FOUND	151,390	96,066	55,324
670346AG0	** PRC NOT FOUND	300,000	-9,700,000	10,000,000
6706EN100	** PRC NOT FOUND	77,144	64,771	12,373
6706ER101	** PRC NOT FOUND	13,075	6,535	6,540
670682103	** PRC NOT FOUND	599	500	99
67069D108	** PRC NOT FOUND	28,625	7,160	21,465
67071S101	** PRC NOT FOUND	196,084	176,500	19,584
67072C105	** PRC NOT FOUND	29,220	20,700	8,520
67072T108	** PRC NOT FOUND	214,767	162,487	52,280
67073D102	** PRC NOT FOUND	23,403	-327,425	350,828
67085AAB0	** PRC NOT FOUND	1,590,000		1,590,000
67090FAC0	** PRC NOT FOUND	465,000		465,000
67090X107	** PRC NOT FOUND	5,440		5,440
670928100	** PRC NOT FOUND	70,458	14,442	56,016
670984103	** PRC NOT FOUND	143,133	110,281	32,852

67423R108	** PRC NOT FOUND	73,243	1,000	72,243
67461T107	** PRC NOT FOUND	2,100	200	1,900
675232102	** PRC NOT FOUND	27,262	18,096	9,166
675234108	** PRC NOT FOUND	38,912	36,989	1,923
67551U105	** PRC NOT FOUND	86,246	51,650	34,596
675746309	** PRC NOT FOUND	25,229	5,111	20,118
67611V101	** PRC NOT FOUND	59,981	35,265	24,716
676118102	** PRC NOT FOUND	656,114	92,263	563,851
67612W108	** PRC NOT FOUND	18,936	59	18,877
676167AR0	** PRC NOT FOUND	1,050,000	1,000,000	50,000
67622P101	** PRC NOT FOUND	116,926	1,920	115,006
676220106	** PRC NOT FOUND	775,112	224,820	550,292
676221104	** PRC NOT FOUND	45,000	2,500	42,500
678002106	** PRC NOT FOUND	43,275	34,042	9,233
678026105	** PRC NOT FOUND	42,974	28,206	14,768
678046103	** PRC NOT FOUND	43,801	38,001	5,800
678129107	** PRC NOT FOUND	29,048		29,048
678864K81	** PRC NOT FOUND	10,000		10,000
680033107	** PRC NOT FOUND	43,239	3,202	40,037
680665205	** PRC NOT FOUND	137,211	103,737	33,474
68162K106	** PRC NOT FOUND	23,840	7,961	15,879
681904AL2	** PRC NOT FOUND	9,625,000	8,975,000	650,000
681936100	** PRC NOT FOUND	148,025	137,220	10,805
681989109	** PRC NOT FOUND	29,227	-1,518	30,745
682069208	** PRC NOT FOUND	50		50
68210T208	** PRC NOT FOUND	20,749	5,000	15,749
682108105	** PRC NOT FOUND	49,670	20,600	29,070
68212S109	** PRC NOT FOUND	78,163	-134,301	212,464
682128103	** PRC NOT FOUND	352,126	19,775	332,351
68213N109	** PRC NOT FOUND	13,587	-30,478	44,065
682159108	** PRC NOT FOUND	15,934	1,000	14,934
682324108	** PRC NOT FOUND	1,357	457	900
682406103	** PRC NOT FOUND	15,055	12,264	2,791
683399109	** PRC NOT FOUND	204,185	86,972	117,213
683413108	** PRC NOT FOUND	100		100
68371PAC6	** PRC NOT FOUND	3,676,000		3,676,000
683718308	** PRC NOT FOUND	121,191	91,145	30,046
68383KAD1	** PRC NOT FOUND	940,000		940,000
68401H104	** PRC NOT FOUND	331,863	188,396	143,467
684010101	** PRC NOT FOUND	82,331	78,619	3,712
68555P100	** PRC NOT FOUND	221,694	180,017	41,677
68557K109	** PRC NOT FOUND	84,115	4,200	79,915
686091109	** PRC NOT FOUND	354,779	121,469	233,310
686161100	** PRC NOT FOUND	25		25
686164104	** PRC NOT FOUND	34,837	-22,711	57,548
68618W100	** PRC NOT FOUND	30,446	25,285	5,161
6.86E+212	** PRC NOT FOUND	11,438	-294,531	305,969
686275108	** PRC NOT FOUND	45,117	8,300	36,817
68628V209	** PRC NOT FOUND	18,519		18,519
68628V308	** PRC NOT FOUND	42,914	12,550	30,364
686323106	** PRC NOT FOUND	28,519	17,819	10,700
686588104	** PRC NOT FOUND	3,779	2,088	1,691
686688102	** PRC NOT FOUND	29,141	10,985	18,156
686701103	** PRC NOT FOUND	1,000		1,000
68749U106	** PRC NOT FOUND	14,544	9,063	5,481
68750U102	** PRC NOT FOUND	14,036		14,036
68812R303	** PRC NOT FOUND	59,692	56,437	3,255
688239201	** PRC NOT FOUND	86,062	-32,278	118,340
68827R108	** PRC NOT FOUND	35,500	35,000	500
688582105	** PRC NOT FOUND	20,103	10,300	9,803
689648103	** PRC NOT FOUND	9,457		9,457
690027206	** PRC NOT FOUND	24,812	3,512	21,300
690134101	** PRC NOT FOUND	280		280
690318100	** PRC NOT FOUND	7,700		7,700

690368105	** PRC NOT FOUND	98,489	95,055	3,434
690370101	** PRC NOT FOUND	63,264	37,337	25,927
690732102	** PRC NOT FOUND	41,596	21,354	20,242
690742119	** PRC NOT FOUND	4,179,323		4,179,323
690742127	** PRC NOT FOUND	505,742	6,616	499,126
690768403	** PRC NOT FOUND	169,146	144,640	24,506
691497309	** PRC NOT FOUND	13,450	10,201	3,249
691828107	** PRC NOT FOUND	2,360	2,000	360
69313P101	** PRC NOT FOUND	500		500
69323K100	** PRC NOT FOUND	47,320	9,600	37,720
69325Q105	** PRC NOT FOUND	14,771	3,186	11,585
693282105	** PRC NOT FOUND	22,539		22,539
69329V100	** PRC NOT FOUND	8,708		8,708
69329Y104	** PRC NOT FOUND	590,020	198,709	391,311
69333Y108	** PRC NOT FOUND	31,095	18,906	12,189
69336T205	** PRC NOT FOUND	4,169	2,082	2,087
693366205	** PRC NOT FOUND	6,650	-58,550	65,200
69339UAA8	** PRC NOT FOUND	5,000,000		5,000,000
693419202	** PRC NOT FOUND	49,960	48,870	1,090
693419301	** PRC NOT FOUND	45,800	6,500	39,300
69344F106	** PRC NOT FOUND	292,571	32,682	259,889
693442105	** PRC NOT FOUND	100		100
69345P103	** PRC NOT FOUND	8,205	400	7,805
693475105	** PRC NOT FOUND	209,998	144,148	65,850
69349H107	** PRC NOT FOUND	474,413	185,982	288,431
693506107	** PRC NOT FOUND	79,362	47,157	32,205
69366A100	** PRC NOT FOUND	59,759	48,400	11,359
69367F108	** PRC NOT FOUND	1		1
693718108	** PRC NOT FOUND	166,309	54,183	112,126
6.94E+107	** PRC NOT FOUND	19,346		19,346
69373G108	** PRC NOT FOUND	24,300		24,300
69373H106	** PRC NOT FOUND	15,930	12,958	2,972
69404P101	** PRC NOT FOUND	82,225	54,035	28,190
69423D105	** PRC NOT FOUND	41,500	500	41,000
69423U107	** PRC NOT FOUND	100,847	74,151	26,696
69439P209	** PRC NOT FOUND	100		100
694873100	** PRC NOT FOUND	372,297	44,793	327,504
694911108	** PRC NOT FOUND	4,000		4,000
69516RAA0	** PRC NOT FOUND	590,000		590,000
695263103	** PRC NOT FOUND	58,466	-24,978	83,444
695459AB3	** PRC NOT FOUND	735,000		735,000
6.96E+108	** PRC NOT FOUND	16,410	5,000	11,410
696077304	** PRC NOT FOUND	135,988	116,752	19,236
697529303	** PRC NOT FOUND	22,842	-111,524	134,366
697758100	** PRC NOT FOUND	13,500	1,000	12,500
697900108	** PRC NOT FOUND	126,647	55,188	71,459
697921104	** PRC NOT FOUND	3,200		3,200
698057AQ9	** PRC NOT FOUND	110,000		110,000
698057AR7	** PRC NOT FOUND	348,000	205,000	143,000
698057AS5	** PRC NOT FOUND	1,819,500	1,809,500	10,000
698299AP9	** PRC NOT FOUND	300,000		300,000
698299AU8	** PRC NOT FOUND	1,500,000	-580,000	2,080,000
69840W108	** PRC NOT FOUND	35,089	11,864	23,225
699370102	** PRC NOT FOUND	4,000		4,000
699462107	** PRC NOT FOUND	114,748	32,638	82,110
699610200	** PRC NOT FOUND	20		20
700404AA4	** PRC NOT FOUND	12,350,000		12,350,000
700416209	** PRC NOT FOUND	13,046	-6,554	19,600
700658107	** PRC NOT FOUND	921	911	10
701033102	** PRC NOT FOUND	1,000		1,000
701094104	** PRC NOT FOUND	327,475	325,522	1,953
70159Q104	** PRC NOT FOUND	5,554	4,454	1,100
702896101	** PRC NOT FOUND	100		100
703014100	** PRC NOT FOUND	3,000	2,000	1,000

703198101	** PRC NOT FOUND	100	100
70322A119	** PRC NOT FOUND	403,209	403,209
703248203	** PRC NOT FOUND	3,294	3,294
70336T104	** PRC NOT FOUND	2,006,886	2,006,826
703395103	** PRC NOT FOUND	330,940	260,817
703565101	** PRC NOT FOUND	50	50
704549AG9	** PRC NOT FOUND	955,000	525,000
704549104	** PRC NOT FOUND	457,659	379,703
704699107	** PRC NOT FOUND	37,361	36,867
705006AB0	** PRC NOT FOUND	10,000,000	10,000,000
705015105	** PRC NOT FOUND	46,714	23,127
70509BAJ3	** PRC NOT FOUND	295,000	295,000
705324101	** PRC NOT FOUND	151,914	123,477
70556JAA7	** PRC NOT FOUND	55,017,500	55,017,500
70556JAB5	** PRC NOT FOUND	56,850,000	56,850,000
705560100	** PRC NOT FOUND	38,175	28,275
70557RAA8	** PRC NOT FOUND	11,250,000	1,000,000
70557RAC4	** PRC NOT FOUND	29,000,000	29,000,000
70645JBD3	** PRC NOT FOUND	200,000	200,000
70645JBE1	** PRC NOT FOUND	600,000	600,000
706451BA8	** PRC NOT FOUND	286,000	200,000
706902509	** PRC NOT FOUND	528,575	513,181
707569109	** PRC NOT FOUND	82,663	52,949
707874400	** PRC NOT FOUND	280,483	280,436
707885109	** PRC NOT FOUND	1,075,732	1,066,571
708160106	** PRC NOT FOUND	826,056	43,254
708254206	** PRC NOT FOUND	48,641	47,741
708410AL9	** PRC NOT FOUND	4,000,000	4,000,000
708713102	** PRC NOT FOUND	12,312	987
709102107	** PRC NOT FOUND	52,644	52,144
709566103	** PRC NOT FOUND	17	17
70959W103	** PRC NOT FOUND	92,434	38,346
709600100	** PRC NOT FOUND	7,852	6,794
709618102	** PRC NOT FOUND	1,400	1,400
709631105	** PRC NOT FOUND	59,749	12,859
709789101	** PRC NOT FOUND	2,756	500
713278109	** PRC NOT FOUND	60,833	36,630
713291102	** PRC NOT FOUND	171,762	24,177
713409100	** PRC NOT FOUND	17,332	11,581
71361V303	** PRC NOT FOUND	8,458	3,552
71372U104	** PRC NOT FOUND	32,084	24,584
71376C100	** PRC NOT FOUND	1,100	1,100
714265105	** PRC NOT FOUND	35,550	-26,000
714275AA2	** PRC NOT FOUND	30,000	25,000
715684106	** PRC NOT FOUND	67,698	42,398
71645WAM3	** PRC NOT FOUND	2,522,000	-3,421,000
7.16E+104	** PRC NOT FOUND	37,605	23,763
71646M102	** PRC NOT FOUND	186,280	185,485
716495AB2	** PRC NOT FOUND	495,000	495,000
716495AC0	** PRC NOT FOUND	185,000	185,000
716495106	** PRC NOT FOUND	803,008	432,040
71654V408	** PRC NOT FOUND	2,085,963	2,076,683
716549100	** PRC NOT FOUND	25,565	25,557
716578109	** PRC NOT FOUND	24,630	3,406
71674PAB6	** PRC NOT FOUND	34,000	34,000
716745AB0	** PRC NOT FOUND	405,000	405,000
716748108	** PRC NOT FOUND	96,505	66,953
716768106	** PRC NOT FOUND	1,063,065	998,159
717081103	** PRC NOT FOUND	3,926,502	3,116,138
71712A206	** PRC NOT FOUND	14,528	-11,672
717124101	** PRC NOT FOUND	294,151	186,789
71714F104	** PRC NOT FOUND	215,356	197,580
71721R406	** PRC NOT FOUND	49,713	3,832
71722R108	** PRC NOT FOUND	394	378

71742QAN6	** PRC NOT FOUND	30,000		30,000
717528103	** PRC NOT FOUND	142,443	76,710	65,733
718252604	** PRC NOT FOUND	1,888	1,845	43
718286AT4	** PRC NOT FOUND	30,000		30,000
718286AW7	** PRC NOT FOUND	1,100,000		1,100,000
718286BA4	** PRC NOT FOUND	75,000		75,000
718286BB2	** PRC NOT FOUND	90,000	-430,000	520,000
718286BD8	** PRC NOT FOUND	400,000		400,000
719316200	** PRC NOT FOUND	760,500	758,000	2,500
71941SAA9	** PRC NOT FOUND	2,005,000	1,155,000	850,000
720142108	** PRC NOT FOUND	22,257	1,614	20,643
720279AH1	** PRC NOT FOUND	1,000,000		1,000,000
721467AF5	** PRC NOT FOUND	1,135,000		1,135,000
721467108	** PRC NOT FOUND	342,214	263,338	78,876
7215019B2	** PRC NOT FOUND	3,600,000		3,600,000
7.22E+12	** PRC NOT FOUND	24,325,000		24,325,000
721506111	** PRC NOT FOUND	273,800		273,800
72200U100	** PRC NOT FOUND	60,903	59,368	1,535
72200W106	** PRC NOT FOUND	104,637	96,294	8,343
72201H108	** PRC NOT FOUND	57,175	37,415	19,760
72201J104	** PRC NOT FOUND	117,965	99,162	18,803
723337101	** PRC NOT FOUND	350		350
723443107	** PRC NOT FOUND	29,777	20,000	9,777
723456109	** PRC NOT FOUND	40,288	-134,569	174,857
72346Q104	** PRC NOT FOUND	3,324	-29,100	32,424
72347QAD5	** PRC NOT FOUND	5,533,000		5,533,000
723513107	** PRC NOT FOUND	4,000		4,000
72369H106	** PRC NOT FOUND	50,191	25,868	24,323
72369J102	** PRC NOT FOUND	142,839	135,548	7,291
723787AH0	** PRC NOT FOUND	150,000		150,000
724078100	** PRC NOT FOUND	22,551	-27,908	50,459
72408PAB7	** PRC NOT FOUND	50,940,000		50,940,000
72408PAD3	** PRC NOT FOUND	59,717,412		59,717,412
72581M305	** PRC NOT FOUND	20,582	4,656	15,926
725906AH4	** PRC NOT FOUND	450,000		450,000
726900103	** PRC NOT FOUND	934	25	909
72702QAB8	** PRC NOT FOUND	75,368		75,368
727493108	** PRC NOT FOUND	31,003	-7,822	38,825
727659203	** PRC NOT FOUND	125,000		125,000
728117300	** PRC NOT FOUND	29,012	1,812	27,200
72919P103	** PRC NOT FOUND	570,129	559,971	10,158
729416AG2	** PRC NOT FOUND	800,000		800,000
731113106	** PRC NOT FOUND	15,400		15,400
731572103	** PRC NOT FOUND	290,773	268,683	22,090
73172K104	** PRC NOT FOUND	70,690	-24,418	95,108
73179P106	** PRC NOT FOUND	31,024	5,000	26,024
73179V103	** PRC NOT FOUND	31,534	10,400	21,134
731799AA0	** PRC NOT FOUND	10,000		10,000
731916102	** PRC NOT FOUND	3,769	2,500	1,269
73278L105	** PRC NOT FOUND	7,148	-69,387	76,535
73318EAQ6	** PRC NOT FOUND	50,000	25,000	25,000
73640Q105	** PRC NOT FOUND	224,526	223,585	941
736508847	** PRC NOT FOUND	277,805	248,192	29,613
737464107	** PRC NOT FOUND	67,054	11,937	55,117
737630103	** PRC NOT FOUND	399,760	356,760	43,000
739128106	** PRC NOT FOUND	4,664		4,664
739276103	** PRC NOT FOUND	37,162	-29,748	66,910
73935A104	** PRC NOT FOUND	1,484,452	1,460,552	23,900
73935S105	** PRC NOT FOUND	146,870	146,322	548
73935X195	** PRC NOT FOUND	9,671	-890,329	900,000
73935X286	** PRC NOT FOUND	1,203	1,200	3
73935X690	** PRC NOT FOUND	3,240	-96,760	100,000
73935X823	** PRC NOT FOUND	1,447	1,350	97
73936B507	** PRC NOT FOUND	78	15	63



73936B606	** PRC NOT FOUND	1,110	733	377
73936N105	** PRC NOT FOUND	41,392	5,700	35,692
73941U102	** PRC NOT FOUND	158,707	3,800	154,907
739423101	** PRC NOT FOUND	200		200
740065107	** PRC NOT FOUND	13,464	8,630	4,834
740189105	** PRC NOT FOUND	60,299	52	60,247
740215108	** PRC NOT FOUND	1,083,920	1,029,477	54,443
74050WAC7	** PRC NOT FOUND	47,200,000		47,200,000
740585104	** PRC NOT FOUND	17,945	6,744	11,201
740884101	** PRC NOT FOUND	43,816	28,900	14,916
740921101	** PRC NOT FOUND	65,398	60,000	5,398
74112D101	** PRC NOT FOUND	52,574	37,820	14,754
741503403	** PRC NOT FOUND	18,298	2,804	15,494
74153Q102	** PRC NOT FOUND	6,107,265	6,055,833	51,432
741563209	** PRC NOT FOUND	1,234	500	734
741628200	** PRC NOT FOUND	5,525	4,500	1,025
741929AN3	** PRC NOT FOUND	693,000	550,000	143,000
742352107	** PRC NOT FOUND	17,167	4,967	12,200
743169104	** PRC NOT FOUND	62,300		62,300
743312100	** PRC NOT FOUND	29,708	18,840	10,868
743410AS1	** PRC NOT FOUND	10,000,000	360,000	9,640,000
743410102	** PRC NOT FOUND	198,383	55,764	142,619
74346Y103	** PRC NOT FOUND	49,847	11,206	38,641
74347R107	** PRC NOT FOUND	24,840	23,935	905
74347R206	** PRC NOT FOUND	52,825	-242,360	295,185
74347R503	** PRC NOT FOUND	7,098	-12,902	20,000
74347R586	** PRC NOT FOUND	65,412	62,577	2,835
74347R644	** PRC NOT FOUND	200		200
74347R719	** PRC NOT FOUND	79,053	68,275	10,778
74347R743	** PRC NOT FOUND	755,094	712,815	42,279
74347R834	** PRC NOT FOUND	11,911	11,135	776
74347R859	** PRC NOT FOUND	1,001	696	305
74347T111	** PRC NOT FOUND	18,750		18,750
74373LAA5	** PRC NOT FOUND	18,992,439	1	18,992,438
743815AB8	** PRC NOT FOUND	5,000,000		5,000,000
743815102	** PRC NOT FOUND	53,951	27,331	26,620
743859100	** PRC NOT FOUND	83,991	35,291	48,700
74386K104	** PRC NOT FOUND	489,110	487,644	1,466
74386T105	** PRC NOT FOUND	36,633	17,563	19,070
744320AK8	** PRC NOT FOUND	3,250,000	-1,750,000	5,000,000
744320102	** PRC NOT FOUND	820,388	701,087	119,301
744320508	** PRC NOT FOUND	20,000	-60,000	80,000
74437C408	** PRC NOT FOUND	240,700		240,700
74437C507	** PRC NOT FOUND	230,000	20,000	210,000
744383100	** PRC NOT FOUND	195	78	117
74439H108	** PRC NOT FOUND	47,167	-33,134	80,301
74440J101	** PRC NOT FOUND	103,550		103,550
74460D109	** PRC NOT FOUND	59,941	-10,023	69,964
745310102	** PRC NOT FOUND	189,682	186,509	3,173
745867AQ4	** PRC NOT FOUND	31,000,000	20,000,000	11,000,000
745867AS0	** PRC NOT FOUND	17,500,000	7,500,000	10,000,000
745867101	** PRC NOT FOUND	311,467	304,131	7,336
746218106	** PRC NOT FOUND	20		20
746853100	** PRC NOT FOUND	216,060	178,004	38,056
746904101	** PRC NOT FOUND	1,013,861	489,378	524,483
746909100	** PRC NOT FOUND	117,989	93,626	24,363
746927102	** PRC NOT FOUND	44,335	38,935	5,400
747215101	** PRC NOT FOUND	649		649
747277101	** PRC NOT FOUND	131,947	25,961	105,986
74729D106	** PRC NOT FOUND	25,187	672	24,515
74731Q103	** PRC NOT FOUND	29,402	665	28,737
747316107	** PRC NOT FOUND	6,263	513	5,750
747582104	** PRC NOT FOUND	13,167	-18,611	31,778
747619104	** PRC NOT FOUND	30,864	150	30,714

7.48E+106	** PRC NOT FOUND	58,331	23,280	35,051
7.48E+113	** PRC NOT FOUND	59,122	22,860	36,262
7481F1AC0	** PRC NOT FOUND	5,444,000		5,444,000
7481F1AD8	** PRC NOT FOUND	75,000		75,000
74819RAK2	** PRC NOT FOUND	1,000,000		1,000,000
74820QAA3	** PRC NOT FOUND	1,150,000		1,150,000
748203AA4	** PRC NOT FOUND	50,000		50,000
74834T103	** PRC NOT FOUND	191,103	162,048	29,055
748356102	** PRC NOT FOUND	926,810	871,227	55,583
74837RAE4	** PRC NOT FOUND	340,000		340,000
74837R104	** PRC NOT FOUND	1,155,467	1,023,311	132,156
748991023	** PRC NOT FOUND	5,446,321	10,900	5,435,421
749121BT5	** PRC NOT FOUND	771,000		771,000
74913GAG0	** PRC NOT FOUND	890,000		890,000
749360400	** PRC NOT FOUND	5,108	100	5,008
749388104	** PRC NOT FOUND	5,041	2,078	2,963
74956EAC2	** PRC NOT FOUND	122,000		122,000
749607107	** PRC NOT FOUND	3,679	-7,551	11,230
74961D103	** PRC NOT FOUND	50,000		50,000
74963H102	** PRC NOT FOUND	49,347	49,335	12
749660106	** PRC NOT FOUND	43,308	36,552	6,756
749685103	** PRC NOT FOUND	41,889	29,069	12,820
74972L102	** PRC NOT FOUND	35,117	34,787	330
74972Q200	** PRC NOT FOUND	75,000		75,000
74973W107	** PRC NOT FOUND	164,689	67,707	96,982
749748109	** PRC NOT FOUND	330		330
749941AE0	** PRC NOT FOUND	5,547,000	1,310,000	4,237,000
749941AG5	** PRC NOT FOUND	90,000		90,000
749941AJ9	** PRC NOT FOUND	2,215,000		2,215,000
750077109	** PRC NOT FOUND	51,202	11,615	39,587
750086100	** PRC NOT FOUND	45,048	27,454	17,594
750236AH4	** PRC NOT FOUND	4,000,000		4,000,000
750238107	** PRC NOT FOUND	2,000		2,000
75025N102	** PRC NOT FOUND	8,472	348	8,124
750438103	** PRC NOT FOUND	290,122	265,517	24,605
750875304	** PRC NOT FOUND	2,146	990	1,156
750917106	** PRC NOT FOUND	66,914	-44,180	111,094
75130P109	** PRC NOT FOUND	186,248	175,238	11,010
751339102	** PRC NOT FOUND	200		200
751452202	** PRC NOT FOUND	80,920	71,058	9,862
751907304	** PRC NOT FOUND	2,341	1,405	936
752196113	** PRC NOT FOUND	20		20
752344309	** PRC NOT FOUND	23,252	8,634	14,618
75281A109	** PRC NOT FOUND	390,456	219,864	170,592
75405UAA4	** PRC NOT FOUND	420,000		420,000
75405UAB2	** PRC NOT FOUND	200,000		200,000
754212108	** PRC NOT FOUND	4,619	-20,381	25,000
755111119	** PRC NOT FOUND	44,183	1,283	42,900
755111507	** PRC NOT FOUND	330,372	211,258	119,114
75524B104	** PRC NOT FOUND	14,952		14,952
75524DAG5	** PRC NOT FOUND	775,000		775,000
75605W100	** PRC NOT FOUND	106		106
756109104	** PRC NOT FOUND	561,460	541,304	20,156
756158101	** PRC NOT FOUND	15,864	14,411	1,453
756577102	** PRC NOT FOUND	177,348	-103,572	280,920
75689M101	** PRC NOT FOUND	11,500	-23,500	35,000
75734R105	** PRC NOT FOUND	156,094	144,095	11,999
757479100	** PRC NOT FOUND	11,345	10,200	1,145
758075402	** PRC NOT FOUND	22,923	18,623	4,300
758750103	** PRC NOT FOUND	18,416	-2,981	21,397
758865109	** PRC NOT FOUND	100,359	100,185	174
758915102	** PRC NOT FOUND	3,100		3,100
758991343	** PRC NOT FOUND	80,000		80,000
7.59E+104	** PRC NOT FOUND	500	-16,996	17,496

7591EP100	** PRC NOT FOUND	978,983	426,564	552,419
759148109	** PRC NOT FOUND	8,648	2,100	6,548
759219AA6	** PRC NOT FOUND	890,000		890,000
759351307	** PRC NOT FOUND	80,192	3,200	76,992
759470107	** PRC NOT FOUND	100		100
75952GAD6	** PRC NOT FOUND	1,500,000		1,500,000
759535206	** PRC NOT FOUND	250		250
759663206	** PRC NOT FOUND	5		5
759677AC1	** PRC NOT FOUND	24,969,845		24,969,845
75968L105	** PRC NOT FOUND	6,556	3,024	3,532
7.60E+111	** PRC NOT FOUND	12,427	187	12,240
75971T103	** PRC NOT FOUND	11,810	3,500	8,310
759916109	** PRC NOT FOUND	64,187	10,800	53,387
76009N100	** PRC NOT FOUND	56,747	31,947	24,800
76010RAC2	** PRC NOT FOUND	930,000		930,000
760281204	** PRC NOT FOUND	2,557	1,652	905
760759100	** PRC NOT FOUND	256,128	249,160	6,968
760942AS1	** PRC NOT FOUND	200,000	-3,735,553	3,935,553
760943100	** PRC NOT FOUND	26,513		26,513
76113BAF6	** PRC NOT FOUND	22,097,000	19,767,000	2,330,000
76113BAN9	** PRC NOT FOUND	2,850,000	-59,200,000	62,050,000
76114EAE2	** PRC NOT FOUND	53,364,000	42,524,000	10,840,000
761152107	** PRC NOT FOUND	29,325	8,273	21,052
76122Q105	** PRC NOT FOUND	50,696	46,753	3,943
761253AD5	** PRC NOT FOUND	223,000		223,000
76127U101	** PRC NOT FOUND	8,735	-444,429	453,164
76128Y102	** PRC NOT FOUND	86,634	3,208	83,426
76131K107	** PRC NOT FOUND	125,000	10,000	115,000
761312107	** PRC NOT FOUND	21,100		21,100
761519AV9	** PRC NOT FOUND	155,000		155,000
761565100	** PRC NOT FOUND	123,011	6,600	116,411
761713AP1	** PRC NOT FOUND	25,000		25,000
761713106	** PRC NOT FOUND	289,038	243,261	45,777
762071207	** PRC NOT FOUND	1,020	1,000	20
762397206	** PRC NOT FOUND	1,276	1,274	2
762430AC0	** PRC NOT FOUND	39,643,000		39,643,000
765641303	** PRC NOT FOUND	111,234	-38,140	149,374
766559603	** PRC NOT FOUND	22,641	-7,201	29,842
76657R106	** PRC NOT FOUND	50,300	30,522	19,778
766721104	** PRC NOT FOUND	16,910	1,599	15,311
767201AD8	** PRC NOT FOUND	100,000		100,000
767735103	** PRC NOT FOUND	500	-40,800	41,300
767744105	** PRC NOT FOUND	103,153	98,830	4,323
767754BQ6	** PRC NOT FOUND	1,080,000		1,080,000
767754BT0	** PRC NOT FOUND	240,000		240,000
767754104	** PRC NOT FOUND	378,912	197,112	181,800
768573107	** PRC NOT FOUND	98,749	63,450	35,299
770323103	** PRC NOT FOUND	327,520	316,093	11,427
771195104	** PRC NOT FOUND	108,451	108,450	1
771497104	** PRC NOT FOUND	3,490	3,209	281
774341101	** PRC NOT FOUND	114,046	99,198	14,848
774477AG8	** PRC NOT FOUND	260,000		260,000
774852107	** PRC NOT FOUND	1,150	750	400
775043102	** PRC NOT FOUND	88,990	17,180	71,810
775109200	** PRC NOT FOUND	37,515	16,415	21,100
775711104	** PRC NOT FOUND	75,428	72,253	3,175
77633T109	** PRC NOT FOUND	1		1
776696106	** PRC NOT FOUND	1,063,029	1,054,169	8,860
777779307	** PRC NOT FOUND	44,938	44,661	277
778529107	** PRC NOT FOUND	1,604	162	1,442
780081105	** PRC NOT FOUND	96,160	93,696	2,464
780087102	** PRC NOT FOUND	13,725	-42,475	56,200
780097721	** PRC NOT FOUND	416,870	364,301	52,569
780097879	** PRC NOT FOUND	72,058	72,020	38

780153AQ5	** PRC NOT FOUND	2,000,000		2,000,000
780907101	** PRC NOT FOUND	20,000		20,000
781182100	** PRC NOT FOUND	38,331	-154,674	193,005
781258108	** PRC NOT FOUND	44,377	23,985	20,392
781748AF5	** PRC NOT FOUND	29,000		29,000
782676AC4	** PRC NOT FOUND	3,216,546		3,216,546
782676AD2	** PRC NOT FOUND	155,270	1,808	153,462
782676100	** PRC NOT FOUND	353,000		353,000
782676209	** PRC NOT FOUND	17,000		17,000
783332109	** PRC NOT FOUND	101,684	10,279	91,405
783513104	** PRC NOT FOUND	25,590	17,758	7,832
783549108	** PRC NOT FOUND	25,196	8,500	16,696
783859101	** PRC NOT FOUND	16,555	319	16,236
783877103	** PRC NOT FOUND	16,727		16,727
78388J106	** PRC NOT FOUND	1,334,645	1,259,887	74,758
78422P209	** PRC NOT FOUND	165,315	10	165,305
78427V102	** PRC NOT FOUND	15,347	133	15,214
784305104	** PRC NOT FOUND	26,354	24,754	1,600
78440P108	** PRC NOT FOUND	532,813	508,632	24,181
78440X101	** PRC NOT FOUND	432,876	396,385	36,491
78442FCY2	** PRC NOT FOUND	75,000	60,000	15,000
78442P205	** PRC NOT FOUND	1,150	150	1,000
78442P700	** PRC NOT FOUND	4,103	1,103	3,000
78463B101	** PRC NOT FOUND	40,268	19,115	21,153
78464A698	** PRC NOT FOUND	100	-132,580	132,680
78464A755	** PRC NOT FOUND	6,858	-15,151	22,009
78464A763	** PRC NOT FOUND	549	450	99
78464A797	** PRC NOT FOUND	20,104	9,450	10,654
78464A870	** PRC NOT FOUND	3,465	-16,535	20,000
78464R105	** PRC NOT FOUND	148,784	115,005	33,779
78470A112	** PRC NOT FOUND	690,600	403,600	287,000
78470A203	** PRC NOT FOUND	12,700		12,700
784774101	** PRC NOT FOUND	232,110	218,924	13,186
784849AC5	** PRC NOT FOUND	1,167,000		1,167,000
78486Q101	** PRC NOT FOUND	942,497	920,402	22,095
784932600	** PRC NOT FOUND	972	889	83
78503N107	** PRC NOT FOUND	13,465	4,755	8,710
78505P100	** PRC NOT FOUND	4,249	1,994	2,255
785583AF2	** PRC NOT FOUND	4,500,000		4,500,000
785905AB6	** PRC NOT FOUND	24,250,000		24,250,000
78632LAA3	** PRC NOT FOUND	411,000		411,000
786326108	** PRC NOT FOUND	51,067	35,406	15,661
78648T100	** PRC NOT FOUND	8,330	-33,413	41,743
790000103	** PRC NOT FOUND	652	527	125
790148100	** PRC NOT FOUND	59,976	44,574	15,402
790849103	** PRC NOT FOUND	178,698	97,406	81,292
792228AD0	** PRC NOT FOUND	3,073,000	73,000	3,000,000
792228108	** PRC NOT FOUND	60,018	33,408	26,610
79377W108	** PRC NOT FOUND	269,876	165,053	104,823
794093104	** PRC NOT FOUND	9,600	200	9,400
79466L302	** PRC NOT FOUND	133,025	-23,792	156,817
795435106	** PRC NOT FOUND	65,288	30,244	35,044
7.95E+108	** PRC NOT FOUND	107,059	22,746	84,313
797440815	** PRC NOT FOUND	800		800
798220208	** PRC NOT FOUND	1,350		1,350
798241105	** PRC NOT FOUND	100,090	97,834	2,256
80000Q104	** PRC NOT FOUND	11,090	6,345	4,745
800013104	** PRC NOT FOUND	30,750	9,395	21,355
80004C101	** PRC NOT FOUND	541,913	295,630	246,283
80007PAC3	** PRC NOT FOUND	330,000		330,000
800363103	** PRC NOT FOUND	8,160	112	8,048
802809103	** PRC NOT FOUND	2,400	776	1,624
802817304	** PRC NOT FOUND	196,397	100,015	96,382
803038306	** PRC NOT FOUND	200		200

80306T117	** PRC NOT FOUND	528,500		528,500
803062108	** PRC NOT FOUND	180,379	116,311	64,068
803070AB7	** PRC NOT FOUND	110,000		110,000
803111103	** PRC NOT FOUND	406,570	290,467	116,103
803866300	** PRC NOT FOUND	100,113	80,215	19,898
804098101	** PRC NOT FOUND	37,278	10,943	26,335
804395101	** PRC NOT FOUND	8,320	7,360	960
80517Q100	** PRC NOT FOUND	89,757	-50,368	140,125
805176203	** PRC NOT FOUND	20		20
805423308	** PRC NOT FOUND	159,784	-64,249	224,033
805844AE7	** PRC NOT FOUND	1,208,000		1,208,000
806037107	** PRC NOT FOUND	16,635	15,858	777
806373106	** PRC NOT FOUND	26,266	6,583	19,683
807066105	** PRC NOT FOUND	1,887,983	1,867,412	20,571
807863AL9	** PRC NOT FOUND	50,000		50,000
808194104	** PRC NOT FOUND	38,077	32,082	5,995
808627103	** PRC NOT FOUND	103,242	18,944	84,298
80874P109	** PRC NOT FOUND	450,817	450,353	464
808761AA8	** PRC NOT FOUND	10,000		10,000
809388AB7	** PRC NOT FOUND	93,570	68,001	25,569
811054402	** PRC NOT FOUND	53,703	-83,772	137,475
811065101	** PRC NOT FOUND	773,170	562,609	210,561
811371AM5	** PRC NOT FOUND	80,000		80,000
811543107	** PRC NOT FOUND	233	35	198
811707306	** PRC NOT FOUND	13,225	11,179	2,046
811916105	** PRC NOT FOUND	3,808	-360,526	364,334
81211K100	** PRC NOT FOUND	153,880	105,493	48,387
812139301	** PRC NOT FOUND	18,508		18,508
812350106	** PRC NOT FOUND	108,771	55,564	53,207
812404AZ4	** PRC NOT FOUND	100,000		100,000
812578102	** PRC NOT FOUND	44,073	-35,044	79,117
813192101	** PRC NOT FOUND	151,645		151,645
81369Y100	** PRC NOT FOUND	18,817	2,040	16,777
81369Y308	** PRC NOT FOUND	48,164	-464,826	512,990
81369Y407	** PRC NOT FOUND	6,175	-98,853	105,028
81369Y506	** PRC NOT FOUND	42,407	-464,398	506,805
81369Y704	** PRC NOT FOUND	7,489	7,116	373
81369Y803	** PRC NOT FOUND	135,784	86,204	49,580
81369Y886	** PRC NOT FOUND	13,033	-128,950	141,983
81517NAC9	** PRC NOT FOUND	6,650,000		6,650,000
81616X103	** PRC NOT FOUND	31,173	25,955	5,218
816636203	** PRC NOT FOUND	31,600	-73,636	105,236
816850101	** PRC NOT FOUND	90,508	11,508	79,000
816909105	** PRC NOT FOUND	78,863	47,829	31,034
81721M109	** PRC NOT FOUND	31,847	5,081	26,766
81725T100	** PRC NOT FOUND	157,465	151,778	5,687
81725WAC7	** PRC NOT FOUND	2,695,000		2,695,000
817315104	** PRC NOT FOUND	143,921	26,942	116,979
817565BQ6	** PRC NOT FOUND	705,000		705,000
817565104	** PRC NOT FOUND	559,787	416,142	143,645
81760NAE9	** PRC NOT FOUND	1,000,000		1,000,000
817917AC1	** PRC NOT FOUND	1,700		1,700
817917115	** PRC NOT FOUND	68	51	17
81941Q203	** PRC NOT FOUND	46,552	38,616	7,936
82028K200	** PRC NOT FOUND	28,968	26,701	2,267
820280105	** PRC NOT FOUND	118,047	108,412	9,635
823213103	** PRC NOT FOUND	82,507	67,987	14,520
824197107	** PRC NOT FOUND	112,500		112,500
824197115	** PRC NOT FOUND	150,000	-3,330,000	3,480,000
824348106	** PRC NOT FOUND	58,370	-16,518	74,888
82481R106	** PRC NOT FOUND	47,160	-12,656	59,816
824990097	** PRC NOT FOUND	200		200
825113103	** PRC NOT FOUND	625		625
826176109	** PRC NOT FOUND	3,000		3,000

826428104	** PRC NOT FOUND	3,802,238	3,758,006	44,232
826516106	** PRC NOT FOUND	28,549	26,949	1,600
826546103	** PRC NOT FOUND	938		938
826565103	** PRC NOT FOUND	124,551	92,778	31,773
82669G104	** PRC NOT FOUND	37,103	31,249	5,854
82669P104	** PRC NOT FOUND	6,050	5,000	1,050
826919102	** PRC NOT FOUND	69,540	9,129	60,411
827048109	** PRC NOT FOUND	83,589	81,232	2,357
82705T102	** PRC NOT FOUND	240,356	160,273	80,083
827056102	** PRC NOT FOUND	222,910	160,186	62,724
828709AK1	** PRC NOT FOUND	3,645,000		3,645,000
828806885	** PRC NOT FOUND	700		700
828807BL0	** PRC NOT FOUND	34,000	33,000	1,000
828807BP1	** PRC NOT FOUND	2,634,000	2,590,000	44,000
829073105	** PRC NOT FOUND	44,695	199	44,496
829160100	** PRC NOT FOUND	104,300	92,011	12,289
829226AM1	** PRC NOT FOUND	2,000,000		2,000,000
829226AU3	** PRC NOT FOUND	5,670,000		5,670,000
829226AW9	** PRC NOT FOUND	5,400,000		5,400,000
829226109	** PRC NOT FOUND	453,350	419,276	34,074
82930F109	** PRC NOT FOUND	9,671		9,671
82935M109	** PRC NOT FOUND	4,035	4,025	10
82966C103	** PRC NOT FOUND	31,301	24,696	6,605
82966U129	** PRC NOT FOUND	108,700		108,700
82966U178	** PRC NOT FOUND	1,050,000		1,050,000
82966U186	** PRC NOT FOUND	525,000		525,000
82967H101	** PRC NOT FOUND	1,607,030	1,418,830	188,200
82967N108	** PRC NOT FOUND	4,356,847	3,251,810	1,105,037
82967N207	** PRC NOT FOUND	30,285		30,285
83001PAH2	** PRC NOT FOUND	3,000,000	-1,000,000	4,000,000
83001P109	** PRC NOT FOUND	3,623,200	3,027,913	595,287
830566105	** PRC NOT FOUND	19,299	2,511	16,788
830609103	** PRC NOT FOUND	350		350
83066R107	** PRC NOT FOUND	7,233	7,184	49
830830105	** PRC NOT FOUND	9,982	8,182	1,800
830879102	** PRC NOT FOUND	60,203	48,915	11,288
83088MAF9	** PRC NOT FOUND	3,750,000		3,750,000
83088M102	** PRC NOT FOUND	71,444	9,082	62,362
83169Y108	** PRC NOT FOUND	42,320	6,661	35,659
831756101	** PRC NOT FOUND	20,516	-81,825	102,341
831865209	** PRC NOT FOUND	17,391	5,135	12,256
832154108	** PRC NOT FOUND	43,220	-82,021	125,241
832248AM0	** PRC NOT FOUND	15,000		15,000
832248AR9	** PRC NOT FOUND	475,000		475,000
832248108	** PRC NOT FOUND	440,351	298,704	141,647
832696405	** PRC NOT FOUND	33,646	5,407	28,239
833034101	** PRC NOT FOUND	78,846	40,240	38,606
834022204	** PRC NOT FOUND	500		500
83408W103	** PRC NOT FOUND	54,208	39,190	15,018
83413X203	** PRC NOT FOUND	66,667		66,667
834260AB7	** PRC NOT FOUND	200,000	-800,000	1,000,000
834376105	** PRC NOT FOUND	1,353,166	3,166	1,350,000
834376121	** PRC NOT FOUND	1,000		1,000
834376139	** PRC NOT FOUND	11,169		11,169
834376147	** PRC NOT FOUND	100,133	76	100,057
834376501	** PRC NOT FOUND	300,679	1,475	299,204
834445405	** PRC NOT FOUND	58,235	32,035	26,200
834452104	** PRC NOT FOUND	75		75
834491AB8	** PRC NOT FOUND	6,000,000		6,000,000
834911109	** PRC NOT FOUND	7,900	5,500	2,400
83545G102	** PRC NOT FOUND	54,045	50,606	3,439
835451105	** PRC NOT FOUND	136,988	-25,988	162,976
835460106	** PRC NOT FOUND	55,093	10,500	44,593
835470105	** PRC NOT FOUND	57,200	13,422	43,778

83568G104	** PRC NOT FOUND	41,635	-6,876	48,511
835898107	** PRC NOT FOUND	69,995	-56,762	126,757
835916107	** PRC NOT FOUND	541,574	392,186	149,388
836091108	** PRC NOT FOUND	475		475
836151209	** PRC NOT FOUND	118,371	65,567	52,804
83616T108	** PRC NOT FOUND	100,787	54,560	46,227
837841105	** PRC NOT FOUND	1,714,456	9,964	1,704,492
838518108	** PRC NOT FOUND	5,581	5,485	96
84129R100	** PRC NOT FOUND	46,815	45,091	1,724
842587CD7	** PRC NOT FOUND	500,000		500,000
84265V105	** PRC NOT FOUND	192,298	100,620	91,678
843581505	** PRC NOT FOUND	115	75	40
844030106	** PRC NOT FOUND	4,072,068	4,017,843	54,225
844767103	** PRC NOT FOUND	13,516	8,440	5,076
844895102	** PRC NOT FOUND	48,109	39,100	9,009
844902205	** PRC NOT FOUND	1		1
845905108	** PRC NOT FOUND	1,036,100	869,240	166,860
846425882	** PRC NOT FOUND	75,071	68,650	6,421
84649PAA3	** PRC NOT FOUND	1,876,000		1,876,000
84649R101	** PRC NOT FOUND	519,419	109,853	409,566
846819100	** PRC NOT FOUND	13,674	12,933	741
846822104	** PRC NOT FOUND	15,396	6,507	8,889
847220209	** PRC NOT FOUND	44,466	28,159	16,307
847560109	** PRC NOT FOUND	2,854,171	2,774,931	79,240
84762LAA3	** PRC NOT FOUND	5,606,000		5,606,000
84762LAB1	** PRC NOT FOUND	2,000,000		2,000,000
84763A108	** PRC NOT FOUND	1,224,590	1,219,106	5,484
848325AB2	** PRC NOT FOUND	1,850,000	1,840,000	10,000
848420105	** PRC NOT FOUND	241,555	223,600	17,955
84916A104	** PRC NOT FOUND	2,103		2,103
852060AS1	** PRC NOT FOUND	2,975,000	-25,000	3,000,000
852061100	** PRC NOT FOUND	4,427,124	3,477,866	949,258
852312305	** PRC NOT FOUND	7,902	6,902	1,000
85254C107	** PRC NOT FOUND	5,000		5,000
852857200	** PRC NOT FOUND	7,418	5,350	2,068
852891100	** PRC NOT FOUND	70,937	59,468	11,469
853626109	** PRC NOT FOUND	6,926	6,020	906
85375C101	** PRC NOT FOUND	1,098,615	79,903	1,018,712
853790103	** PRC NOT FOUND	9,317	4,169	5,148
854231107	** PRC NOT FOUND	6,079	4,708	1,371
854532108	** PRC NOT FOUND	6,395	5,000	1,395
854616109	** PRC NOT FOUND	136,168	90,734	45,434
85472N109	** PRC NOT FOUND	186		186
855030102	** PRC NOT FOUND	870,095	753,283	116,812
85528P108	** PRC NOT FOUND	68,867	-5,546	74,413
8.56E+115	** PRC NOT FOUND	45,537	875	44,662
85570RAA9	** PRC NOT FOUND	1,000,000		1,000,000
855707105	** PRC NOT FOUND	52,049	47,188	4,861
857477103	** PRC NOT FOUND	310,853	300,715	10,138
857555AM8	** PRC NOT FOUND	2,000,000		2,000,000
857873103	** PRC NOT FOUND	30,164	-47,436	77,600
858119AL4	** PRC NOT FOUND	710,000		710,000
858155203	** PRC NOT FOUND	26,966	19,207	7,759
858495AC8	** PRC NOT FOUND	425,000		425,000
85856G100	** PRC NOT FOUND	15,900		15,900
85857R105	** PRC NOT FOUND	148,896	143,141	5,755
858586100	** PRC NOT FOUND	13,395	1,400	11,995
858907108	** PRC NOT FOUND	55,686		55,686
859152100	** PRC NOT FOUND	32,873	-23,039	55,912
859158107	** PRC NOT FOUND	77,469	73,458	4,011
85916J102	** PRC NOT FOUND	17,319	9,155	8,164
859241101	** PRC NOT FOUND	204,794	198,274	6,520
859319105	** PRC NOT FOUND	75,548	67,184	8,364
859737207	** PRC NOT FOUND	91,153	-39,463	130,616

860370105	** PRC NOT FOUND	49,253	-69,943	119,196
860372101	** PRC NOT FOUND	36,344	-256	36,600
86074Q102	** PRC NOT FOUND	162,860	49,145	113,715
861572105	** PRC NOT FOUND	1,000	800	200
861594AB5	** PRC NOT FOUND	2,000,000		2,000,000
86183P102	** PRC NOT FOUND	8,519		8,519
862280104	** PRC NOT FOUND	39,165		39,165
862542107	** PRC NOT FOUND	3,000		3,000
862682101	** PRC NOT FOUND	10		10
862685104	** PRC NOT FOUND	41,423	10,864	30,559
86272T106	** PRC NOT FOUND	82,000	-31,224	113,224
86311QAB1	** PRC NOT FOUND	12,500,000		12,500,000
863167201	** PRC NOT FOUND	137,683	134,013	3,670
86323M118	** PRC NOT FOUND	112,500		112,500
863236105	** PRC NOT FOUND	5,829	4,294	1,535
863667101	** PRC NOT FOUND	335,898	186,710	149,188
864739107	** PRC NOT FOUND	6,741	6,397	344
865378103	** PRC NOT FOUND	18,496	12,419	6,077
86663B102	** PRC NOT FOUND	154,404	150,762	3,642
866796105	** PRC NOT FOUND	22,002	16,404	5,598
866810203	** PRC NOT FOUND	632,218	289,586	342,632
866876105	** PRC NOT FOUND	131,718	1,500	130,218
866933AA2	** PRC NOT FOUND	5,324,000		5,324,000
866933401	** PRC NOT FOUND	26,516	17,616	8,900
866942105	** PRC NOT FOUND	18,013	6,054	11,959
866950AB4	** PRC NOT FOUND	320,000		320,000
867229AE6	** PRC NOT FOUND	327,000		327,000
867363AL7	** PRC NOT FOUND	1,660,000		1,660,000
867652109	** PRC NOT FOUND	364,806	-179,900	544,706
86768K106	** PRC NOT FOUND	172,958	88,748	84,210
86770T103	** PRC NOT FOUND	20		20
867833501	** PRC NOT FOUND	16,424	12,495	3,929
867931305	** PRC NOT FOUND	19,533	5,073	14,460
86800CAC8	** PRC NOT FOUND	4,176,000	676,000	3,500,000
86800C104	** PRC NOT FOUND	364,373	25,098	339,275
86800U104	** PRC NOT FOUND	38,199	8,862	29,337
86806M205	** PRC NOT FOUND	6,517	1,714	4,803
868168105	** PRC NOT FOUND	11,767	-42,458	54,225
868526104	** PRC NOT FOUND	3,639	3,127	512
868532102	** PRC NOT FOUND	10,728	-37,622	48,350
868587106	** PRC NOT FOUND	76,801	70,938	5,863
86881RAA1	** PRC NOT FOUND	675,000		675,000
869099101	** PRC NOT FOUND	103,650	-4,763	108,413
869233106	** PRC NOT FOUND	29,832	1,075	28,757
869237AA5	** PRC NOT FOUND	21,000		21,000
869362103	** PRC NOT FOUND	590		590
870200BU5	** PRC NOT FOUND	319,000	299,000	20,000
870738101	** PRC NOT FOUND	89,966	37,015	52,951
870836AD5	** PRC NOT FOUND	50,000		50,000
871043105	** PRC NOT FOUND	14,379	-48,501	62,880
871503AF5	** PRC NOT FOUND	130,000		130,000
871503108	** PRC NOT FOUND	930,716	780,413	150,303
871546206	** PRC NOT FOUND	13,415		13,415
87155S108	** PRC NOT FOUND	51,644	17,323	34,321
871551107	** PRC NOT FOUND	3,265	805	2,460
871559100	** PRC NOT FOUND	25,000		25,000
87157B103	** PRC NOT FOUND	411,061	402,063	8,998
87157D109	** PRC NOT FOUND	159,332	15,854	143,478
87160A100	** PRC NOT FOUND	1,435,265	1,418,591	16,674
871607107	** PRC NOT FOUND	263,385	207,270	56,115
87162H103	** PRC NOT FOUND	19,813	-1,587	21,400
87162T206	** PRC NOT FOUND	622,403	504,725	117,678
871628103	** PRC NOT FOUND	42,366	31,499	10,867
87163F106	** PRC NOT FOUND	132,046	84,755	47,291



87164C102	** PRC NOT FOUND	1,138	948	190
871660106	** PRC NOT FOUND	132,810	126,710	6,100
871896205	** PRC NOT FOUND	250	100	150
872375100	** PRC NOT FOUND	1,692,618	1,679,843	12,775
872386107	** PRC NOT FOUND	10,906	8,554	2,352
87240R107	** PRC NOT FOUND	38,106	14,500	23,606
87244T109	** PRC NOT FOUND	50,053	34,853	15,200
872443403	** PRC NOT FOUND	210,253	85,530	124,723
87255MAA8	** PRC NOT FOUND	2,000,000		2,000,000
87260Y107	** PRC NOT FOUND	124,207		124,207
87264MAA7	** PRC NOT FOUND	470,000		470,000
87264S106	** PRC NOT FOUND	16,266	8,166	8,100
872960109	** PRC NOT FOUND	78,933	77,863	1,070
87305R109	** PRC NOT FOUND	27,809	17,059	10,750
8.73E+111	** PRC NOT FOUND	9,634	9,490	144
873168AL2	** PRC NOT FOUND	233,000		233,000
874054109	** PRC NOT FOUND	25,540	25,440	100
874229107	** PRC NOT FOUND	1		1
874262108	** PRC NOT FOUND	3,000		3,000
87484D103	** PRC NOT FOUND	2,245	2,045	200
875465106	** PRC NOT FOUND	30,355	25,521	4,834
87600U104	** PRC NOT FOUND	12,447	3,121	9,326
876002AA4	** PRC NOT FOUND	1,872,045		1,872,045
87611R306	** PRC NOT FOUND	14,712	11,912	2,800
87612EAG1	** PRC NOT FOUND	2,018,000	2,016,000	2,000
8.76E+110	** PRC NOT FOUND	549,294	240,346	308,948
876287103	** PRC NOT FOUND	41,806	23,836	17,970
87651B104	** PRC NOT FOUND	369,694	321,694	48,000
876511106	** PRC NOT FOUND	30,374	27,250	3,124
87656XAC5	** PRC NOT FOUND	200,000		200,000
876568502	** PRC NOT FOUND	432,648	287,761	144,887
877163105	** PRC NOT FOUND	771	679	92
878155100	** PRC NOT FOUND	6,468	-15,800	22,268
878237106	** PRC NOT FOUND	171,558	138,706	32,852
878377100	** PRC NOT FOUND	14,689	14,289	400
87874D101	** PRC NOT FOUND	66,590	54,515	12,075
878742AD7	** PRC NOT FOUND	400,000		400,000
878742204	** PRC NOT FOUND	88,418	79,718	8,700
878895200	** PRC NOT FOUND	21,636	13,982	7,654
879006AC8	** PRC NOT FOUND	5,000		5,000
879078103	** PRC NOT FOUND	27	2	25
879101103	** PRC NOT FOUND	62,973	47,368	15,605
87922RAD4	** PRC NOT FOUND	5,000,000		5,000,000
87924Y105	** PRC NOT FOUND	479	472	7
87927VAC2	** PRC NOT FOUND	250,000		250,000
87927Y102	** PRC NOT FOUND	9,572	5,798	3,774
879278208	** PRC NOT FOUND	35,197	32,850	2,347
87929A102	** PRC NOT FOUND	26,607	21,778	4,829
87929J103	** PRC NOT FOUND	28,173	14,710	13,463
879378404	** PRC NOT FOUND	268	200	68
879403780	** PRC NOT FOUND	175,083	79,414	95,669
8.79E+111	** PRC NOT FOUND	1,500	1,000	500
879433100	** PRC NOT FOUND	11,702	3,623	8,079
879458107	** PRC NOT FOUND	5,150	5,000	150
87951U208	** PRC NOT FOUND	410	15	395
87959YAD5	** PRC NOT FOUND	33,367,200		33,367,200
879690105	** PRC NOT FOUND	175,849	93,667	82,182
879868107	** PRC NOT FOUND	470,810	399,515	71,295
879939106	** PRC NOT FOUND	14,592	-25,443	40,035
880183108	** PRC NOT FOUND	1,100	900	200
88033GBA7	** PRC NOT FOUND	500,000		500,000
88033GBC3	** PRC NOT FOUND	1,995,000		1,995,000
880349AH8	** PRC NOT FOUND	745,000		745,000
880349AK1	** PRC NOT FOUND	190,000		190,000

880349105	** PRC NOT FOUND	38,964	32,672	6,292
880459D74	** PRC NOT FOUND	10,000		10,000
880459R61	** PRC NOT FOUND	25,000		25,000
880459WL2	** PRC NOT FOUND	20,000		20,000
88076W103	** PRC NOT FOUND	58,176	26,584	31,592
880770102	** PRC NOT FOUND	169,034	100,911	68,123
880779AU7	** PRC NOT FOUND	1,165,000		1,165,000
88089PAF0	** PRC NOT FOUND	725,000		725,000
880890108	** PRC NOT FOUND	43,920	38,265	5,655
880915103	** PRC NOT FOUND	199,710	144,640	55,070
88102L204	** PRC NOT FOUND	98,780	98,778	2
881451108	** PRC NOT FOUND	1,405,309	1,367,013	38,296
881609AQ4	** PRC NOT FOUND	2,000,000		2,000,000
88162F105	** PRC NOT FOUND	51,761	-21,131	72,892
881628101	** PRC NOT FOUND	41,917	41,500	417
882147101	** PRC NOT FOUND	200		200
882330AC7	** PRC NOT FOUND	270,000	25,000	245,000
882508104	** PRC NOT FOUND	1,787,028	1,665,958	121,070
88265P208	** PRC NOT FOUND	1,083,978	517,573	566,405
882681109	** PRC NOT FOUND	40,031	23,400	16,631
883350100	** PRC NOT FOUND	83		83
88337K104	** PRC NOT FOUND	25,340	13,600	11,740
88338T104	** PRC NOT FOUND	1,510,362	1,452,738	57,624
883380107	** PRC NOT FOUND	2,000	1,000	1,000
88343R101	** PRC NOT FOUND	5,684	182	5,502
883622409	** PRC NOT FOUND	5,500		5,500
883623209	** PRC NOT FOUND	55,557	21,092	34,465
88409C105	** PRC NOT FOUND	51,244	34,065	17,179
88409N101	** PRC NOT FOUND	1,811,335	1,807,802	3,533
884315102	** PRC NOT FOUND	65,143	26,810	38,333
884453101	** PRC NOT FOUND	31,178	2,100	29,078
884481102	** PRC NOT FOUND	56,662	2,146	54,516
884768102	** PRC NOT FOUND	50,254	19,954	30,300
884903BB0	** PRC NOT FOUND	19,257,077	6,500,000	12,757,077
884903105	** PRC NOT FOUND	89,253	65,632	23,621
885160101	** PRC NOT FOUND	17,220	-21,880	39,100
885175307	** PRC NOT FOUND	96,902	4,448	92,454
885183103	** PRC NOT FOUND	635,021	535,021	100,000
885218AE7	** PRC NOT FOUND	970,000	770,000	200,000
885218107	** PRC NOT FOUND	267,448	91,310	176,138
88554D205	** PRC NOT FOUND	21,995	7,395	14,600
88575Q201	** PRC NOT FOUND	5	4	1
88575Y105	** PRC NOT FOUND	9,818	9,031	787
885991489	** PRC NOT FOUND	298,200	47,000	251,200
885991497	** PRC NOT FOUND	57,716	31,216	26,500
885991513	** PRC NOT FOUND	3,887,180	778,935	3,108,245
88605P108	** PRC NOT FOUND	514,444	444,444	70,000
88605P207	** PRC NOT FOUND	30,556		30,556
88630G107	** PRC NOT FOUND	1,000		1,000
88632Q103	** PRC NOT FOUND	66,653	-17,040	83,693
88650R108	** PRC NOT FOUND	26,383	5,934	20,449
886547108	** PRC NOT FOUND	2,096,166	1,918,579	177,587
88706P106	** PRC NOT FOUND	25,924	22,806	3,118
887100105	** PRC NOT FOUND	55,845	23,203	32,642
887317105	** PRC NOT FOUND	14,822,453	14,599,326	223,127
88732J108	** PRC NOT FOUND	70,459	-47,465	117,924
88830MAD4	** PRC NOT FOUND	830,000		830,000
88830M102	** PRC NOT FOUND	153,197	-514,098	667,295
88830R101	** PRC NOT FOUND	52,415	51,192	1,223
888339207	** PRC NOT FOUND	75,467	-162,909	238,376
890088107	** PRC NOT FOUND	80,746	-70,424	151,170
890516107	** PRC NOT FOUND	1,360,392	1,331,659	28,733
891050106	** PRC NOT FOUND	19,755	10,355	9,400
891092108	** PRC NOT FOUND	67,634	20,859	46,775

891160509	** PRC NOT FOUND	36,903	35,705	1,198
891495103	** PRC NOT FOUND	41,285		41,285
891777104	** PRC NOT FOUND	16,245	2,722	13,523
891906109	** PRC NOT FOUND	67,275	53,822	13,453
892000100	** PRC NOT FOUND	4,250		4,250
89214P109	** PRC NOT FOUND	3,513		3,513
89233PW28	** PRC NOT FOUND	9,290,000	6,290,000	3,000,000
892356106	** PRC NOT FOUND	46,363	18,923	27,440
89267P105	** PRC NOT FOUND	34,362	29,436	4,926
893247106	** PRC NOT FOUND	49,250	16,000	33,250
893349803	** PRC NOT FOUND	10		10
89346D107	** PRC NOT FOUND	3,179	1,100	2,079
89351K111	** PRC NOT FOUND	6,798		6,798
893526DF7	** PRC NOT FOUND	200,000	20,000	180,000
893641100	** PRC NOT FOUND	62,452	30,621	31,831
893716209	** PRC NOT FOUND	18,217	17,497	720
893830AV1	** PRC NOT FOUND	20,000,000	-500,000	20,500,000
893871AJ2	** PRC NOT FOUND	9,158,246		9,158,246
89388KAC4	** PRC NOT FOUND	2,566,455	1,661,455	905,000
89389M113	** PRC NOT FOUND	1,550		1,550
89389N103	** PRC NOT FOUND	8,188		8,188
893895201	** PRC NOT FOUND	55	10	45
894065101	** PRC NOT FOUND	459,606	456,358	3,248
8.94E+113	** PRC NOT FOUND	452,777	363,197	89,580
894174101	** PRC NOT FOUND	19,634	2,844	16,790
89421EAA1	** PRC NOT FOUND	365,000	250,000	115,000
89421EAB9	** PRC NOT FOUND	305,000		305,000
89421Q106	** PRC NOT FOUND	33,142	510	32,632
894650100	** PRC NOT FOUND	26,381	6,239	20,142
894675107	** PRC NOT FOUND	178,212	3,071	175,141
89469A104	** PRC NOT FOUND	17,332	5,081	12,251
89531P105	** PRC NOT FOUND	23,810	7,950	15,860
89556L104	** PRC NOT FOUND	170		170
895735108	** PRC NOT FOUND	15,551	100	15,451
895919108	** PRC NOT FOUND	63,955	19,055	44,900
895925105	** PRC NOT FOUND	27,669	22,598	5,071
895927309	** PRC NOT FOUND	47,595	-80,132	127,727
895953AD9	** PRC NOT FOUND	10,200,000	200,000	10,000,000
896095106	** PRC NOT FOUND	21,280	15,000	6,280
896106AQ4	** PRC NOT FOUND	1,405,000		1,405,000
896106200	** PRC NOT FOUND	53,241	29,866	23,375
89612AAC4	** PRC NOT FOUND	5,028,950	-5,000,000	10,028,950
8.96E+108	** PRC NOT FOUND	71,045	13,615	57,430
896712205	** PRC NOT FOUND	900		900
896749108	** PRC NOT FOUND	5,732	3,694	2,038
89675K102	** PRC NOT FOUND	450	350	100
896818101	** PRC NOT FOUND	111,116	24,851	86,265
896916103	** PRC NOT FOUND	11,000	10,000	1,000
89784N104	** PRC NOT FOUND	35,262	19,635	15,627
89785X101	** PRC NOT FOUND	12,680	-70,061	82,741
89816T103	** PRC NOT FOUND	121,758	21,967	99,791
898349105	** PRC NOT FOUND	48,585	12,985	35,600
898402102	** PRC NOT FOUND	28,399	15,429	12,970
899729107	** PRC NOT FOUND	5,000		5,000
899896104	** PRC NOT FOUND	765,121	763,371	1,750
900006206	** PRC NOT FOUND	2,101,466	1,767,694	333,772
900111204	** PRC NOT FOUND	112,558	47,631	64,927
900148701	** PRC NOT FOUND	10,000		10,000
902068105	** PRC NOT FOUND	182,160		182,160
902549807	** PRC NOT FOUND	451,025	383,385	67,640
90264RAB8	** PRC NOT FOUND	748,285	18,749	729,536
902653104	** PRC NOT FOUND	139,891	71,020	68,871
902681105	** PRC NOT FOUND	53,271	28,433	24,838
902748102	** PRC NOT FOUND	174,314	71,152	103,162

902788108	** PRC NOT FOUND	15,468	9,223	6,245
902911106	** PRC NOT FOUND	135,379	32,327	103,052
902952100	** PRC NOT FOUND	15,621	200	15,421
903236107	** PRC NOT FOUND	72,177	39,477	32,700
90329A102	** PRC NOT FOUND	49,500	300	49,200
90329K9A0	** PRC NOT FOUND	1,560,000	560,000	1,000,000
903293405	** PRC NOT FOUND	74,782	17,520	57,262
90333HAD3	** PRC NOT FOUND	3,000,000		3,000,000
90333HAE1	** PRC NOT FOUND	1,500,000		1,500,000
90333L102	** PRC NOT FOUND	26,903		26,903
90338S102	** PRC NOT FOUND	18,350	11,800	6,550
90338WAG8	** PRC NOT FOUND	15,000,000		15,000,000
90343C100	** PRC NOT FOUND	2,073	1,909	164
903844108	** PRC NOT FOUND	13,455	11,255	2,200
90385D107	** PRC NOT FOUND	42,362	11,799	30,563
90385V107	** PRC NOT FOUND	62,534		62,534
903914109	** PRC NOT FOUND	239,867	237,701	2,166
90400P101	** PRC NOT FOUND	2,544	115	2,429
904011103	** PRC NOT FOUND	100		100
904034105	** PRC NOT FOUND	21,181	19,074	2,107
904201AA8	** PRC NOT FOUND	2,637,000	1,500,000	1,137,000
904214103	** PRC NOT FOUND	135,515	23,391	112,124
904677AG6	** PRC NOT FOUND	22,750,000	21,250,000	1,500,000
905399101	** PRC NOT FOUND	2,534	1,578	956
90653P105	** PRC NOT FOUND	32,175	11,591	20,584
907818108	** PRC NOT FOUND	628,794	577,366	51,428
908906100	** PRC NOT FOUND	310,402	-11,598	322,000
909205106	** PRC NOT FOUND	43,622	35,928	7,694
909317AW9	** PRC NOT FOUND	6,400,000		6,400,000
909317BC2	** PRC NOT FOUND	72,434,000	820,000	71,614,000
90933T109	** PRC NOT FOUND	3,667	867	2,800
909440AH2	** PRC NOT FOUND	4,532,000	532,000	4,000,000
909839102	** PRC NOT FOUND	7,137	2,977	4,160
90984P105	** PRC NOT FOUND	67,296	15,668	51,628
909870AC1	** PRC NOT FOUND	7,760,000		7,760,000
909891AB9	** PRC NOT FOUND	65,000		65,000
910190107	** PRC NOT FOUND	100		100
910202100	** PRC NOT FOUND	25		25
910331107	** PRC NOT FOUND	35,608	28,591	7,017
910858406	** PRC NOT FOUND	1,192,790	10	1,192,780
91086QAS7	** PRC NOT FOUND	60,000	32,000	28,000
91086QAV0	** PRC NOT FOUND	10,000	-840,000	850,000
911163103	** PRC NOT FOUND	76,085	-48,480	124,565
911268100	** PRC NOT FOUND	34,194	17,706	16,488
911312106	** PRC NOT FOUND	419,341	268,606	150,735
91136P100	** PRC NOT FOUND	1,336		1,336
911363109	** PRC NOT FOUND	3,325,551	2,397,077	928,474
911365AL8	** PRC NOT FOUND	2,914,000	250,000	2,664,000
911365AN4	** PRC NOT FOUND	495,000		495,000
912023207	** PRC NOT FOUND	139,709	49,781	89,928
91232N108	** PRC NOT FOUND	81,256	42,683	38,573
912325AD9	** PRC NOT FOUND	65,000	50,000	15,000
912325AG2	** PRC NOT FOUND	3,440,000		3,440,000
91274F104	** PRC NOT FOUND	324,926	314,652	10,274
912833CW8	** PRC NOT FOUND	1,000		1,000
913004107	** PRC NOT FOUND	22,122	5,022	17,100
913016AC5	** PRC NOT FOUND	355,000		355,000
913016AF8	** PRC NOT FOUND	290,000		290,000
91307C102	** PRC NOT FOUND	16,791	2,440	14,351
913298105	** PRC NOT FOUND	86,300	1,500	84,800
913356101	** PRC NOT FOUND	100,000		100,000
913377107	** PRC NOT FOUND	88,813	61,075	27,738
913456109	** PRC NOT FOUND	23,731	19,442	4,289
91347P105	** PRC NOT FOUND	6,675	-41,000	47,675

913483103	** PRC NOT FOUND	8,810	-27,505	36,315
913543104	** PRC NOT FOUND	10,329	-9,027	19,356
9.14E+109	** PRC NOT FOUND	29,958	22,495	7,463
913839AA4	** PRC NOT FOUND	180,000		180,000
91388P105	** PRC NOT FOUND	7,320	489	6,831
913903AN0	** PRC NOT FOUND	6,500,000		6,500,000
913915104	** PRC NOT FOUND	31,081	-15,695	46,776
914101100	** PRC NOT FOUND	99,686		99,686
91499AGL2	** PRC NOT FOUND	15,000		15,000
915436AE9	** PRC NOT FOUND	80,000		80,000
916901507	** PRC NOT FOUND	153,208	150,800	2,408
91701P105	** PRC NOT FOUND	3,202	3,037	165
917047102	** PRC NOT FOUND	130,098	-80,577	210,675
917288AZ5	** PRC NOT FOUND	30,000	-4,970,000	5,000,000
917288BA9	** PRC NOT FOUND	100	24	76
917302200	** PRC NOT FOUND	7,772	1,495	6,277
918076100	** PRC NOT FOUND	146,998	121,750	25,248
91821K101	** PRC NOT FOUND	67		67
918255100	** PRC NOT FOUND	145,679	145,644	35
918436AD8	** PRC NOT FOUND	2,032,000	2,000,000	32,000
91845R108	** PRC NOT FOUND	13		13
91879QAH2	** PRC NOT FOUND	1,275,000		1,275,000
91879Q109	** PRC NOT FOUND	75,236	52,889	22,347
918866104	** PRC NOT FOUND	57,917	52,531	5,386
918905100	** PRC NOT FOUND	19,985	9,451	10,534
918914102	** PRC NOT FOUND	99,276	45,000	54,276
91913Y100	** PRC NOT FOUND	1,507,670	1,413,264	94,406
919720102	** PRC NOT FOUND	113,900		113,900
920253101	** PRC NOT FOUND	43,841	41,813	2,028
92046N102	** PRC NOT FOUND	90,562	-75,518	166,080
92047F108	** PRC NOT FOUND	28,751		28,751
920919107	** PRC NOT FOUND	47,538	-80,466	128,004
920961109	** PRC NOT FOUND	383,250	-282,096	665,346
921166104	** PRC NOT FOUND	42,927	-80,843	123,770
921564100	** PRC NOT FOUND	2,009	2,000	9
921659108	** PRC NOT FOUND	371,149	218,720	152,429
921908844	** PRC NOT FOUND	878	702	176
921943858	** PRC NOT FOUND	7,575	5,425	2,150
92203PAB2	** PRC NOT FOUND	10,000,000		10,000,000
92204A108	** PRC NOT FOUND	99		99
922206107	** PRC NOT FOUND	29,291	26,032	3,259
92230Y104	** PRC NOT FOUND	30,420	-34,610	65,030
922392105	** PRC NOT FOUND	300		300
92240G101	** PRC NOT FOUND	90,993	72,188	18,805
92240M108	** PRC NOT FOUND	304,080	273,681	30,399
92241TAD4	** PRC NOT FOUND	1,275,000		1,275,000
92241V107	** PRC NOT FOUND	9,000		9,000
92260R102	** PRC NOT FOUND	24,200	4,500	19,700
922646BM5	** PRC NOT FOUND	266,000		266,000
92275PAB5	** PRC NOT FOUND	12,285,000	12,000,000	285,000
92275P307	** PRC NOT FOUND	91,511	76,283	15,228
92276F100	** PRC NOT FOUND	545,512	540,845	4,667
922908751	** PRC NOT FOUND	5,788	5,690	98
92329CAC8	** PRC NOT FOUND	3,500,000		3,500,000
923359103	** PRC NOT FOUND	200,235	161,257	38,978
92336G106	** PRC NOT FOUND	323,757	147,429	176,328
92340P100	** PRC NOT FOUND	62,991	60,272	2,719
92342YAA7	** PRC NOT FOUND	255,000		255,000
92343EAD4	** PRC NOT FOUND	3,846,000		3,846,000
9.23E+106	** PRC NOT FOUND	748,220	30,871	717,349
92343VAM6	** PRC NOT FOUND	30,185,000	185,000	30,000,000
92343VAP9	** PRC NOT FOUND	1,000,000		1,000,000
92343V104	** PRC NOT FOUND	1,605,896	1,412,621	193,275
923434203	** PRC NOT FOUND	3,400		3,400

92407M206	** PRC NOT FOUND	3,760	3,712	48
925297103	** PRC NOT FOUND	2,250	750	1,500
92552R406	** PRC NOT FOUND	17,589	12,423	5,166
92552V100	** PRC NOT FOUND	65,057	54,370	10,687
92553P201	** PRC NOT FOUND	438,790	390,096	48,694
925811101	** PRC NOT FOUND	100		100
925815102	** PRC NOT FOUND	23,740	22,160	1,580
92644D118	** PRC NOT FOUND	188,475		188,475
92658TAG3	** PRC NOT FOUND	650,000	5,000	645,000
92658TAL2	** PRC NOT FOUND	280,000		280,000
926645102	** PRC NOT FOUND	900		900
926734401	** PRC NOT FOUND	46,719	37,167	9,552
927107409	** PRC NOT FOUND	692	609	83
92718N109	** PRC NOT FOUND	25,392	25,042	350
927191106	** PRC NOT FOUND	607	600	7
92746P100	** PRC NOT FOUND	15,000		15,000
927624502	** PRC NOT FOUND	4,968	4,956	12
927651109	** PRC NOT FOUND	97	71	26
92769L101	** PRC NOT FOUND	4,387,885	903,865	3,484,020
92778Q109	** PRC NOT FOUND	84,261	55,000	29,261
927926303	** PRC NOT FOUND	11,804	10,210	1,594
928241108	** PRC NOT FOUND	302,640	50,324	252,316
92826C839	** PRC NOT FOUND	555,034	540,303	14,731
92829NAB1	** PRC NOT FOUND	55,000		55,000
92839U107	** PRC NOT FOUND	531,597	531,578	19
92846N104	** PRC NOT FOUND	960	-32,676	33,636
928469105	** PRC NOT FOUND	132,778	150	132,628
92848YAA6	** PRC NOT FOUND	18,185,978		18,185,978
928502301	** PRC NOT FOUND	2,256	1,080	1,176
92851RAC1	** PRC NOT FOUND	2,184,000	-1,023,000	3,207,000
92851RAD9	** PRC NOT FOUND	9,112,800	8,072,800	1,040,000
928564AB9	** PRC NOT FOUND	1,112		1,112
928566108	** PRC NOT FOUND	8,203	5,803	2,400
92857W209	** PRC NOT FOUND	1,038,230	1,030,580	7,650
928645100	** PRC NOT FOUND	31,339	-30,100	61,439
928703107	** PRC NOT FOUND	16,800	16,772	28
928708106	** PRC NOT FOUND	864,492	811,360	53,132
928856400	** PRC NOT FOUND	4,214	4,014	200
92886T201	** PRC NOT FOUND	979		979
929160AG4	** PRC NOT FOUND	25,000		25,000
92923CAG9	** PRC NOT FOUND	29,000,000	25,514,000	3,486,000
929236107	** PRC NOT FOUND	13,916	4,108	9,808
92924F106	** PRC NOT FOUND	6,163	3,420	2,743
92924SAA6	** PRC NOT FOUND	235,000		235,000
92927K102	** PRC NOT FOUND	2,236,278	2,211,247	25,031
929297109	** PRC NOT FOUND	38,527	8,435	30,092
92931KAB2	** PRC NOT FOUND	440,000		440,000
92931L203	** PRC NOT FOUND	3,401	1,400	2,001
92932M101	** PRC NOT FOUND	8,569	8,372	197
929352102	** PRC NOT FOUND	15,390	-72,350	87,740
929566107	** PRC NOT FOUND	15,653	-37,556	53,209
92976WBA3	** PRC NOT FOUND	3,461,000	3,459,000	2,000
92976WBJ4	** PRC NOT FOUND	12,000		12,000
929903219	** PRC NOT FOUND	10,523	8,505	2,018
930059100	** PRC NOT FOUND	66,464	45,681	20,783
930569991	** PRC NOT FOUND	100		100
932900103	** PRC NOT FOUND	147	22	125
93317Q105	** PRC NOT FOUND	350,182	200,649	149,533
934390402	** PRC NOT FOUND	8,623	-76,539	85,162
934548AE8	** PRC NOT FOUND	135,000		135,000
934550104	** PRC NOT FOUND	42,832	34,424	8,408
939322AY9	** PRC NOT FOUND	100,000		100,000
939322848	** PRC NOT FOUND	1,400		1,400
93933VAZ1	** PRC NOT FOUND	1,000,000		1,000,000

93933WAA4	** PRC NOT FOUND	1,000,000		1,000,000
939640108	** PRC NOT FOUND	26,126	23,370	2,756
939653101	** PRC NOT FOUND	20,106	-300	20,406
941053100	** PRC NOT FOUND	21,864	-26,388	48,252
94106L109	** PRC NOT FOUND	688,178	634,203	53,975
941888109	** PRC NOT FOUND	11,378	3,378	8,000
942749102	** PRC NOT FOUND	48,240	23,815	24,425
943315101	** PRC NOT FOUND	44,269	32,235	12,034
943531103	** PRC NOT FOUND	10,491	9,140	1,351
947684106	** PRC NOT FOUND	20,800	-58,010	78,810
94769A119	** PRC NOT FOUND	764,388	335,758	428,630
94769V105	** PRC NOT FOUND	29,794	27,260	2,534
94846M102	** PRC NOT FOUND	2,082	2,000	82
948626106	** PRC NOT FOUND	32,041	3,789	28,252
948774AD6	** PRC NOT FOUND	665,000		665,000
948849104	** PRC NOT FOUND	11,348	10,578	770
949515100	** PRC NOT FOUND	34		34
949746101	** PRC NOT FOUND	5,906,032	5,086,032	820,000
949748GQ4	** PRC NOT FOUND	67,000		67,000
949748HR1	** PRC NOT FOUND	85,000		85,000
949748HZ3	** PRC NOT FOUND	45,000		45,000
94978SAA7	** PRC NOT FOUND	1,213,000		1,213,000
950315309	** PRC NOT FOUND	2		2
950590109	** PRC NOT FOUND	144,207	101,044	43,163
950755108	** PRC NOT FOUND	43,194	-14,021	57,215
950810101	** PRC NOT FOUND	17,470	4,907	12,563
95082PAE5	** PRC NOT FOUND	2,500,000		2,500,000
95082P105	** PRC NOT FOUND	62,122	55,722	6,400
952145100	** PRC NOT FOUND	8,591	1,000	7,591
952355AF2	** PRC NOT FOUND	400,000		400,000
955306105	** PRC NOT FOUND	16,695	-12,629	29,324
957638109	** PRC NOT FOUND	451,549	395,000	56,549
95766A101	** PRC NOT FOUND	5,200	480	4,720
95766Q106	** PRC NOT FOUND	86,728	61,612	25,116
957667108	** PRC NOT FOUND	5,090	5,000	90
957785207	** PRC NOT FOUND	1,112		1,112
957860109	** PRC NOT FOUND	100,000		100,000
958102105	** PRC NOT FOUND	237,785	-248,397	486,182
959221102	** PRC NOT FOUND	10,000		10,000
959319104	** PRC NOT FOUND	89,173	47,577	41,596
959802109	** PRC NOT FOUND	5,198,169	5,049,030	149,139
96008YAA3	** PRC NOT FOUND	200,000		200,000
96008YAB1	** PRC NOT FOUND	125,000		125,000
960413102	** PRC NOT FOUND	21,016	3,985	17,031
960838100	** PRC NOT FOUND	4,900		4,900
961840105	** PRC NOT FOUND	120,844	105,294	15,550
962166104	** PRC NOT FOUND	295,071	255,763	39,308
963ESC983	** PRC NOT FOUND	500,000		500,000
963150AB3	** PRC NOT FOUND	53,779		53,779
963320106	** PRC NOT FOUND	69,016	52,440	16,576
966387102	** PRC NOT FOUND	1,843,529	1,820,404	23,125
966612103	** PRC NOT FOUND	140,998	45,342	95,656
966837106	** PRC NOT FOUND	1,098,925	498,283	600,642
968223206	** PRC NOT FOUND	137,339	126,314	11,025
9692199C0	** PRC NOT FOUND	445,000	225,000	220,000
9694559A4	** PRC NOT FOUND	440,000	260,000	180,000
970646105	** PRC NOT FOUND	400	100	300
971807102	** PRC NOT FOUND	70,963	63,269	7,694
97186T108	** PRC NOT FOUND	24,569	13,100	11,469
97263M109	** PRC NOT FOUND	5,399	-8,269	13,668
97314XAA2	** PRC NOT FOUND	370,000		370,000
973149107	** PRC NOT FOUND	55,520	43,809	11,711
973606106	** PRC NOT FOUND	350		350
97381WAC8	** PRC NOT FOUND	330,000		330,000

97381WAD6	** PRC NOT FOUND	320,000		320,000
97381W104	** PRC NOT FOUND	1,123,595	968,553	155,042
974282303	** PRC NOT FOUND	25		25
974637100	** PRC NOT FOUND	24,208	22,108	2,100
974900102	** PRC NOT FOUND	200		200
975515AX5	** PRC NOT FOUND	44,000		44,000
975515BD8	** PRC NOT FOUND	3,850,000		3,850,000
975515859	** PRC NOT FOUND	8,268		8,268
976391102	** PRC NOT FOUND	66,231	10,791	55,440
97650W108	** PRC NOT FOUND	12,434	-12,261	24,695
97651M109	** PRC NOT FOUND	32,918	30,164	2,754
976657106	** PRC NOT FOUND	40,760	-2,858	43,618
97717W406	** PRC NOT FOUND	299	200	99
97717W505	** PRC NOT FOUND	5,094	4,995	99
978842102	** PRC NOT FOUND	576,318	575,497	821
980745103	** PRC NOT FOUND	45,740	36,263	9,477
981386105	** PRC NOT FOUND	1,302	1,300	2
981475106	** PRC NOT FOUND	27,155	-1,210	28,365
98155N106	** PRC NOT FOUND	4,150,500	4,050,500	100,000
98155T103	** PRC NOT FOUND	10,200		10,200
981588403	** PRC NOT FOUND	532		532
981811102	** PRC NOT FOUND	162,248	148,681	13,567
98235T107	** PRC NOT FOUND	36,420	33,320	3,100
982526105	** PRC NOT FOUND	83,490	80,943	2,547
983024AA8	** PRC NOT FOUND	75,000	25,000	50,000
983134107	** PRC NOT FOUND	24,079	15,934	8,145
98375NAA8	** PRC NOT FOUND	1,300,000		1,300,000
983764408	** PRC NOT FOUND	30,023		30,023
98385X106	** PRC NOT FOUND	5,677,182	5,496,959	180,223
983857103	** PRC NOT FOUND	112,757	106,900	5,857
98389B100	** PRC NOT FOUND	403,035	237,908	165,127
98411C100	** PRC NOT FOUND	58,708		58,708
98416J100	** PRC NOT FOUND	7,457	4,569	2,888
98417K106	** PRC NOT FOUND	2,022,717	2,008,047	14,670
984238105	** PRC NOT FOUND	1,032,265	1,017,265	15,000
984245100	** PRC NOT FOUND	2,522	2,500	22
984249102	** PRC NOT FOUND	151,342	56,228	95,114
984332106	** PRC NOT FOUND	650,435	503,428	147,007
984872101	** PRC NOT FOUND	5,400		5,400
985577AA3	** PRC NOT FOUND	12,985,000	6,985,000	6,000,000
98584BAA1	** PRC NOT FOUND	1,000,000		1,000,000
98584B103	** PRC NOT FOUND	133,760	33,349	100,411
987413101	** PRC NOT FOUND	62,074	56,948	5,126
988498101	** PRC NOT FOUND	567,940	380,403	187,537
988801106	** PRC NOT FOUND	134,110	104,249	29,861
989001102	** PRC NOT FOUND	100		100
989207105	** PRC NOT FOUND	165,663	134,470	31,193
98944B108	** PRC NOT FOUND	43,604	6,757	36,847
98952K107	** PRC NOT FOUND	16,702	4,452	12,250
98974V107	** PRC NOT FOUND	819	650	169
98975F101	** PRC NOT FOUND	136,434	-7,253	143,687
9.90E+305	** PRC NOT FOUND	2		2
98976N103	** PRC NOT FOUND	4,140		4,140
98977Q105	** PRC NOT FOUND	799	746	53
989817101	** PRC NOT FOUND	45,545	20,245	25,300
98985T109	** PRC NOT FOUND	93,396	75,050	18,346
989855101	** PRC NOT FOUND	15,667	2,097	13,570
989875109	** PRC NOT FOUND	1,300	1,000	300
				6,341,081,152
009341AL2	** PRC NOT FOUND	3,000,000		3,000,000
29078PAA8	** PRC NOT FOUND	7,175,000		7,175,000
29273V100	** PRC NOT FOUND	3,469,510	3,444,754	24,756
3622NJAA9	** PRC NOT FOUND	22,000,000		22,000,000
48248A306	** PRC NOT FOUND	1,239,637	1,222,974	16,663



52204PAC3	** PRC NOT FOUND	21,560,000	21,560,000
68571WAA3	** PRC NOT FOUND	20,000,000	20,000,000

pr_id	cusip	MV	lb_rating	moody_rating	sandp_rating	fitch_rating	long_description	qty	price	price_source
3047463	000361AJ4	12,641.48	BBmj	[NULL]	BB	[NULL]	AAR CORP SR NT CONV 144A	1694000	0.007463	TMS
7936488	000375204	2,572,510.40	NR	[NULL]	[NULL]	[NULL]	***ABB LTD SPONSORED ADR	127352	20.200000	TMS
1642107	00081T108	117,953.32	NR	[NULL]	[NULL]	[NULL]	ACCO BRANDS CORP	12877	9.160000	TMS
1123919	000886AB7	2,541,229.67	NR	[NULL]	[NULL]	[NULL]	ADC TELECOMM- B ADCT BLIB6 37.5	3536000	0.718674	TMS
526883	000957100	1,036,180.32	BBB+mj	[NULL]	A-	[NULL]	ABM INDUSTRIES INC	47271	21.920000	TMS
257500	00130H105	3,266,348.42	Bmj	[NULL]	B	[NULL]	AES CORP	272105	12.004000	TMS
7924277	00163T109	838,510.80	NR	[NULL]	[NULL]	[NULL]	AMB PROPERTY CORP REIT	17735	47.280000	TMS
3587248	00163U106	4,014,367.36	NR	[NULL]	[NULL]	[NULL]	AMAG PHARMACEUTICALSSHR US	94086	42.667000	TMS
186695	001814AR3	768.76	BBB+	A3	A-	[NULL]	ANR PIPELINE-CORP BOND	61000	0.012603	TMS
7953254	00184AAB1	102,183.00	BBB	BAA2	BBB+	BBB	AOL TIME WARNER INC CORP-BOND	10000000	0.010218	TMS
9481341	00184AAGC	2,149,237.19	BBB	BAA2	BBB+	BBB	AOL TIME WARNER INC CORP BOND	2246000	0.956918	TMS
2196571	001944107	-	NR	[NULL]	NR	[NULL]	ARM FINANCIAL GROUP INC-CL A	20700	-	
1765267	00206R102	17,020,029.83	NR	[NULL]	[NULL]	[NULL]	AT&T INC	589275	28.883000	TMS
3217186	00206RAN2	3,463,589.53	A	A2	A	A	AT&T INC	3844000	0.901038	TMS
1429392	00207DAF9	60,239.08	BBmj	[NULL]	BB	[NULL]	ASM INTERNATIONAL NV CNVBND#144A 4.2	50000	1.204782	TMS
1609986	00207DAG7	15,136.88	BBmj	[NULL]	BB	[NULL]	ASM INTERNATIONAL NV CONV BOND 4.25	1350000	0.011213	TMS
1041226	00209TAA3	496.65	BBB+mm	BAA2	BBB+	BBB+	COMCAST CABLE COMMUNICATIONS H	45000	0.011037	TMS
455568	002535201	759,247.50	Amj	[NULL]	A	[NULL]	AARON RENTS INC NEW	27609	27.500000	TMS
2936314	00254EAF9	110,642.23	AA	AA1	AA+	[NULL]	SVENSK EXPORTKREDIT AB	10750000	0.010292	TMS
2403897	00254EBZ4	3,484.52	AA	AA1	AA+	[NULL]	SVENSK EXPORTKREDIT AB 5.125% 201703	325000	0.010722	TMS
2887451	002819AB6	10,014,370.45	A	A1	AA	[NULL]	ABBOTT LABORATORIES 5.600% 20171130	10000000	1.001437	TMS
1768168	002824100	3,880,082.38	BBB+mj	[NULL]	A-	[NULL]	ABBOTT LABORATORIES	66691	58.180000	TMS
1999968	002824AS9	21.20	A	A1	AA	A+	ABBOTT LABORATORIES MAKE WHOL	2000	0.010601	TMS
608486	002896207	6,938,942.19	BBB+mj	[NULL]	A-	[NULL]	ABERCROMBIE & FITCH CO-CL A	157628	44.021000	TMS
926974	003450BN2	18,500.00	A	A2	AA	NR	ABILENE TEX HEALTH FACILITY DEV CORP	1850000	0.010000	TMS
1335810	003654100	179,500.00	NR	[NULL]	[NULL]	[NULL]	ABIOMED INC	10000	17.950000	TMS
2879427	003687100	1,357,613.85	NR	[NULL]	[NULL]	[NULL]	***ABITIBIBOWATER INC	254654	5.331210	TMS
1136531	00372P203	204,395.40	Amj	[NULL]	A	[NULL]	ABN AMRO CAPITAL FUNDING TRUST V 5	18315	11.160000	TMS
1235068	00372Q201	439,975.67	Amj	[NULL]	A	[NULL]	***ABN AMRO CAPT FDNG TR VII 6.08% PER	39889	11.030000	TMS
3383302	00386SAE2	193,620.59	A	Aa2	AA-	[NULL]	***ABU DHABI NATL ENERGY CO PJSR NOTE	19000000	0.010191	TMS
3274919	00388WAA	32,957.77	A	AA2	AA-	[NULL]	ABU DHABI NATIONAL ENERGY CO	3340000	0.009868	TMS
7581286	004225108	9,865.58	NR	[NULL]	NR	[NULL]	ACADIA PHARMACEUTICALS INC	3342	2.952000	TMS
1603699	00430L103	64,607.40	NR	[NULL]	NR	[NULL]	ACCENTIA BIOPHARMACEUTICALS INC	99396	0.650000	TMS
1340117	00430U103	42,382.34	NR	[NULL]	[NULL]	[NULL]	ACCELRYX INC	8294	5.110000	TMS
1655485	004446100	14,568.40	NR	[NULL]	[NULL]	[NULL]	ACETO CORP SHR USD 0.1	1540	9.460000	TMS
2695380	004498101	1,994,042.89	B-mj	[NULL]	B-	[NULL]	ACI WORLDWIDE INC	107149	18.610000	TMS
475661	004934105	76,223.98	OTHmj	[NULL]	C	[NULL]	ACTEL CORP	5663	13.460000	TMS
2376435	00685R102	1,926,344.96	NR	[NULL]	[NULL]	[NULL]	ADELPHIA RECOVERY TRUST SERIESARAH	6019828	0.320000	TMS
2376436	00685R409	1,139,125.30	NR	[NULL]	[NULL]	[NULL]	ADELPHIA RECOVERY TRUST SERIES A	45565012	0.025000	TMS
1452881	007036EW2	655,590.00	AAA	AAA	AAA	NR	ARMT 2004-5 7A2 ADJUSTABLE RAT	1066000	0.615000	MTS
3649200	007094105	129,868.46	NR	[NULL]	[NULL]	[NULL]	ADMINISTAFF INC	4637	28.007000	TMS
2913977	00724F101	3,350,249.10	NR	[NULL]	[NULL]	[NULL]	ADOBE SYSTEMS INC SHR USD	84645	39.580000	TMS
1884890	00762L101	228,616.36	NR	[NULL]	[NULL]	[NULL]	***ADVANTAGE ENERGY INCOME FUND TF	24556	9.310000	TMS
1129247	00762W107	313,856.00	NR	[NULL]	[NULL]	[NULL]	ADVISORY BOARD CO/THE	10240	30.650000	TMS

138949300763MAG	4,172,257.66	OTH	CAA1	B-	[NULL]	ADVANCED MED OPTICS INC	CONV SEN	4544030	0.918184	TMS
9715557 007865108	1,570,783.91	NR	[NULL]	[NULL]	[NULL]	AEROPOSTALE INC		45869	34.245000	TMS
258480 007903107	9,101,409.10	OTHmj	[NULL]	C	[NULL]	ADVANCED MICRO DEVICES INC		1717247	5.300000	TMS
2496757007903AK3	483,366.78	Bmj	[NULL]	B	CCC	ADVANCED MICRO DEVICES INC		986000	0.490230	TMS
2653140007903AL1	2,359,967.22	Bmj	[NULL]	B	[NULL]	ADVANCED MICRO DEVICES INC	SR NT C	4814000	0.490230	TMS
2891180007903AN7	1,638,983.84	Bmj	[NULL]	B	[NULL]	ADVANCED MICRO DEVICES INC	SR NT C	2820901	0.581014	TMS
319129 007942204	178,605.84	B-mj	[NULL]	B-	[NULL]	ADVANTA CORP-CL B NON-VTG		20744	8.610000	TMS
577862 007974108	510,336.00	B-mj	[NULL]	B-	[NULL]	ADVENT SOFTWARE INC		12800	39.870000	TMS
1320211007975204	6,989.82	NR	[NULL]	NR	[NULL]	***AETERNA ZENTARIS INC		9562	0.731000	TMS
2353055008073108	572,507.78	NR	[NULL]	NR	[NULL]	AEROVIRONMENT INC		18083	31.660000	TMS
7344732 00817Y108	554,155.80	NR	[NULL]	NR	[NULL]	AETNA INC NEW		14817	37.400000	CHASE
539764 008190100	4,312,538.36	Bmj	[NULL]	B+	[NULL]	AFFILIATED COMPUTER SERVICES INC-CL		89882	47.980000	CHASE
2460502 008252108	4,173,779.53	Bmj	[NULL]	B+	[NULL]	AFFILIATED MANAGERS GROUP INC		45947	90.839000	TMS
289592000826TAG3	2,749,742.67	NR	NR	NR	[NULL]	AFFYMETRIX INC	SR NT CONV	3900000	0.705062	TMS
9508807 00845VAA8	67,753.75	OTH	WR	BB	[NULL]	AGERE SYSTEMS INC	SUB CONV NO	67000	1.011250	TMS
5367827 00846U101	1,331,525.34	NR	[NULL]	[NULL]	[NULL]	AGILENT TECHNOLOGIESHR	USD	42458	31.361000	TMS
6610028 008685AC3	10,592,584.83	BBB-mm	BAA3	BB+	BBB-	AHOLD FINANCE USA INC	MAKE WHOLI	10050000	1.053989	TMS
111858800868PAA3	112,000.00	BBB-	BAA3	BBB-	[NULL]	AHOLD LEASE USA INC	SINKABLE	10000000	0.011200	TMS
1673580 008916108	1,750,813.60	NR	[NULL]	[NULL]	[NULL]	***AGRIUM INC		23110	75.760000	TMS
3390084009037AM4	15,276,954.92	OTH	CAA3	CC	[NULL]	AINSWORTH LUMBER CO LTD		20365125	0.750153	TMS
258810 009158106	9,148,925.86	Amj	[NULL]	A	[NULL]	AIR PRODUCTS & CHEMICALS INC		119912	76.297000	TMS
2065005012348AC2	4,662.00	NR	[NULL]	[NULL]	[NULL]	ALBANY INTL CORP	SR NT CONV	504000	0.009250	TMS
8733573 012423109	60,611.40	NR	[NULL]	[NULL]	[NULL]	ALBANY MOLECULAR RESEARCH		3345	18.120000	TMS
1573599013716AV7	8,797.63	BBB+	A3	BBB+	[NULL]	ALCAN INC 5.000% 20150601		936000	0.009399	TMS
4191686 013817101	32,292,078.26	NR	[NULL]	[NULL]	[NULL]	ALCOA INC	SHR USD 1.00	1251146	25.810000	TMS
8972331 013817AF8	944.17	BBB+	BAA1	BBB+	BBB+	ALCOA INC	MAKE WHOLE CALL	93000	0.010152	TMS
2559789013817AP6	95,536.73	BBB+mm	BAA1	[NULL]	BBB+	ALCOA INC	MAKE WHOLE CALL	10677000	0.008948	TMS
3338043013817AR2	51,506.47	BBB+	Baa1	BBB+	BBB+	ALCOA INC	NOTES	5085000	0.010129	TMS
259077 013904305	114,493.12	NR	[NULL]	[NULL]	[NULL]	***ALCATEL-LUCENT	SPONSORED AI	25880	4.424000	TMS
259112 014482103	615,531.07	BBB+mj	[NULL]	A-	[NULL]	ALEXANDER & BALDWIN INC		13090	47.023000	TMS
1339650014485106	80,988.80	NR	[NULL]	[NULL]	[NULL]	ALESCO FINANCIAL INCREIT	USD	126545	0.640000	TMS
2844494014485AB2	3,005.60	NR	[NULL]	[NULL]	[NULL]	ALESCO FINANCIAL INC		544000	0.005525	TMS
2173596 015271109	202,189.44	BBB+mj	[NULL]	A-	[NULL]	ALEXANDRIA REAL ESTATE	EQUITIES IN	1896	106.640000	TMS
8431502 018606202	194,469.93	NR	[NULL]	NR	[NULL]	ALLIANCE IMAGING INC DEL	NEW	17631	11.030000	TMS
199922501861G100	3,239,096.56	NR	[NULL]	NR	[NULL]	ALLIANCE HLDGS GP L P	COM UNITS R	172844	18.740000	TMS
1553594018772103	154,641.28	B-mj	[NULL]	B-	[NULL]	ALLIANCE ONE INTERNATIONAL INC		36472	4.240000	TMS
5021038 01877R108	1,945,180.08	NR	[NULL]	NR	[NULL]	ALLIANCE RESOURCE PARTNERS L PUNIT L		57944	33.570000	TMS
473462 01879R106	54,828.48	NR	[NULL]	[NULL]	[NULL]	ALLIANCEBERNSTEIN GLOBAL HIGH INCOM		5572	9.840000	TMS
1701210 018802108	900,085.50	NR	[NULL]	[NULL]	[NULL]	ALLIANT ENERGY CORP SHR	USD	27450	32.790000	TMS
3587446 018804104	576,355.56	NR	[NULL]	[NULL]	[NULL]	ALLIANT TECHSYSTEMS SHR	USD	5527	104.280000	TMS
1235932018804AH7	10,836.05	B	B1	BB-	[NULL]	ALLIANT TECHSYSTEMS INC	CONV SR S	8000	1.354506	TMS
2414027018804AN4	60,562.50	B	B1	BB-	[NULL]	ALLIANT TECHSYSTEMS INC	SR SUB NT	5000000	0.012113	TMS
192408901881G106	3,314,964.60	NR	[NULL]	[NULL]	[NULL]	ALLIANCEBERNSTEIN HOLDING LP		85658	38.700000	TMS
5000848 019228402	643,955.58	NR	[NULL]	[NULL]	[NULL]	ALLIED IRISH BANKS P 1 ADR REPR 02.00 SI		37137	17.340000	TMS
448707 019589308	5,175,718.68	B-mj	[NULL]	B-	[NULL]	ALLIED WASTE INDUSTRIES INC	NEW	461294	11.220000	CHASE

1706276:019589AD2	47.00	B-	B3	B+	CCC+	ALLIED WASTE NORTH AMERICA	5000	0.009400	TMS
2837765:019736AA5	98,716.03	OTH	Caa1	B-	[NULL]	ALLISON TRANSMISSION INC SR NT 144A	10999000	0.008975	TMS
465949 020002101	11,658,680.40	Bmj	[NULL]	B	[NULL]	ALLSTATE CORP	261552	44.575000	TMS
1708308:020520102	850,146.00	NR	[NULL]	[NULL]	[NULL]	ALON USA ENERGY INC	51524	16.500000	TMS
1554064:020813101	4,002,764.40	NR	[NULL]	[NULL]	[NULL]	***ALPHARMA INC CL A GERMAN LI	108476	36.900000	TMS
9917279 021373105	533,861.58	OTHmj	[NULL]	C	[NULL]	***ALTAIR NANOTECHNOLOGIES INC	262986	2.030000	TMS
1984153:021467AG0	331,407.36	OTHmn	NR	NR	C	CWALT 06-15CB B2 COUNTRYWIDE /	2976000	0.111360	MTS
2190227:02146WAA6	767,500.00	BBB-mj	NR	BBB-	NR	CWALN 2006-OC8 N COUNTRYWIDE	15350000	0.050000	MTS
2227128:02146XAJ7	4,454,758.16	AAAmj	NR	AAA	BBB	CWALT 2006-36T2 1A10 CWALT INC	6250000	0.712761	MTS
2408378:02147BAJ4	400,000.00	AAAmj	NR	AAA	BB	CWALT 2007-7T2 A9 COUNTRYWIDE /	1000000	0.400000	MTS
2406452:02147BBN4	150,569.90	OTHmj	NR	CCC	NR	CWALT07-T2 B1 CWALT	4080485	0.036900	MTS
2325713:02147JAJ1	384,750.00	OTHmn	NR	[NULL]	CCC	CWALT 2006-46 B1 CWALT	2850000	0.135000	MTS
2325713:02147JAS7	114,570.00	OTHmn	NR	[NULL]	C	CWALT 2006-46 B3 CWALT	1500000	0.076380	MTS
2325713:02147JAU2	46,563.65	NR	NR	NR	NR	CWALT 2006-46 B5 CWALT	1050150	0.044340	MTS
2577377:02150NAY9	7,394,192.68	AAmj	AA1	NR	NR	CWALT 2007-AL1 XP COUNTRYWIDE	1.83E+08	0.040493	MTS
2442113 022069AG3	84,508.18	OTHmj	WR	NR	[NULL]	***ALTOS HORNOS DE MEXICO SERIES B	16859487	0.005013	TMS
1073236:02209S103	10,736,597.91	NR	[NULL]	[NULL]	[NULL]	ALTRIA GROUP INC	531699	20.193000	TMS
8999380 022276109	409,768.58	NR	[NULL]	[NULL]	[NULL]	***ALUMINUM CORP CHINA LTD SPONSOR	23156	17.696000	TMS
3280431:023135106	7,611,106.58	NR	[NULL]	[NULL]	[NULL]	AMAZON.COM INC	100158	75.991000	TMS
1886587:02342J101	68,220.00	NR	[NULL]	NR	[NULL]	AMCOMP INC NEW	5685	12.000000	TMS
2369721:02342TAD1	1,711,803.46	BBBmj	[NULL]	BBB	[NULL]	AMDOCS LTD	1763000	0.970961	TMS
1660587 023608102	897,304.23	NR	[NULL]	[NULL]	[NULL]	AMEREN CORP SHR USD C	21870	41.029000	TMS
7622857 02364W105	14,617,276.10	NR	[NULL]	[NULL]	[NULL]	AMERICA MOVIL SAB DE 1 ADR REPR 20.00	311669	46.900000	TMS
1406445:02364WAF2	57,210.16	BBB+	A3	BBB+	A-	AMERICA MOVIL SAB DE CV 5.500% 201403C	5875000	0.009738	TMS
1489433:02364WAJ4	49,060.65	BBB+	A3	BBB+	[NULL]	AMERICA MOVIL S A DE C V SENIOR NOT	5425000	0.009043	TMS
9234242 02378JAT5	24,229,223.77	OTH	Caa1	CCC+	[NULL]	AMERICAN AIRLINE INC SERIES 2001-1	45695000	0.530238	TMS
9234243 02378JAU2	152,536.19	OTH	CAA2	CCC+	[NULL]	AMERICAN AIRLINES INC	29145000	0.005234	TMS
1927847:023850100	1,118,911.10	NR	[NULL]	NR	[NULL]	AMERICAN APPAREL INC SHR USD	125018	8.950000	TMS
3199052:02503X105	2,634,186.37	NR	[NULL]	NR	[NULL]	AMERICAN CAPITAL AGENCY CORP COMM	147739	17.830000	TMS
1525771:025195207	2,550,529.47	NR	[NULL]	[NULL]	[NULL]	AMERICAN COMMERCIAL SHR USE	249807	10.210000	TMS
260178 025537101	221,507.00	Bmj	[NULL]	B	[NULL]	AMERICAN ELECTRIC POWER CO INC	6196	35.750000	TMS
1636408 02553E106	3,947,384.54	NR	[NULL]	[NULL]	[NULL]	AMERICAN EAGLE OUTFISHR USD	245897	16.053000	TMS
1548246:025676AE7	4,306.25	BBmj	[NULL]	BB+	[NULL]	AMERICAN EQUITY INVT LIFE HLDGCO CON	500000	0.008613	TMS
3164136:02580ECN1	1,610,732.95	A	AA3	A+	[NULL]	AMERICAN EXPRESS BK FSB MEDIUM TI	1750000	0.920419	TMS
1478919:025816109	10,267,543.44	NR	[NULL]	[NULL]	[NULL]	***AMERICAN EXPRESS COMPANY (GERM/	310761	33.040000	CHASE
1148765:025816AQ2	8,766,315.52	A	A1	A+	A+	AMERICAN EXPRESS CO	9850000	0.889981	TMS
1786223:0258M0BY4	650.66	A	AA3	A+	[NULL]	AMERICAN EXPRESS CR CORP MEDIUM	70000	0.009295	TMS
8241711 025932104	605,385.07	NR	[NULL]	[NULL]	[NULL]	AMERICAN FINANCIAL GROUP INC	23293	25.990000	TMS
1335121:02660TAV5	1,624,882.86	AAA	AAA	AAA	NR	AHM 04-2 AMERICAN HOME MOI	2000000	0.812441	MTS
1385719:02660TBL6	1,780,158.91	AAA	AAA	AAA	NR	AHM 04-3 II-A AMERICAN HOME MC	2496000	0.713205	MTS
1518632:02660TDA8	15,591,347.25	AAA	AAA	AAA	NR	AHM 2005-1 1A2 AMERICAN HOME I	25000000	0.623654	MTS
1600067:02660TEN9	110,024.86	AAA	AAA	AAA	NR	AHM 05-2 2A1 AMERICAN HOME M	145000	0.758792	MTS
1699223:02660TFX6	16,403,833.00	AAA	AAA	AAA	NR	AHM 2005-3 2A1 AMERICAN HOME I	19095000	0.859064	MTS
1957240:02660TJG9	198,000.00	AAAm	NR	AAA	AAA	AHM 2006-1 2A3 AMERICAN HOME I	400000	0.495000	MTS
2107702:02660UAM2	5,999,235.60	AAA	AAA	AAA	NR	AHMA 2006-3 3A2 AMERICAN HOME	10000000	0.599924	MTS

1732443(02660VAE8	1,256,399.31	AAA	AAA	AAA	AAA	AHMA 2005-1 3A11	AMERICAN HOME	1825000	0.688438	MTS
3119852(02660WAQ	5,358,267.46	AAA	AAA	AAA	NR	AHMA 2006-1 XA	AMERICAN HOME	2.35E+08	0.022781	MTS
527712 026649103	51,000.00	B-mj	[NULL]	B-	[NULL]	AMERICAN HOMEPATIENT INC		50000	1.020000	TMS
1435791(026760405	240,509.90	NR	[NULL]	[NULL]	[NULL]	AMERICAN INDEPENDENCESH	USI	35897	6.700000	TMS
260340 026874107	912,584.47	Amj	[NULL]	A	[NULL]	AMERICAN INTERNATIONAL GROUP INC		449549	2.030000	TMS
3224559(026874115	80,125.00	Amm	A1	[NULL]	A+	AMERICAN INTL GROUP INC	8.50% MANI	12500	6.410000	TMS
3225894(026874BR7	14,964,736.81	BBB+mm	A3	BBB	A-	AMERICAN INTERNATIONAL GROUP I		24930000	0.600270	TMS
3403992(026874BU0	72,700.00	BBB+	A2	A-	[NULL]	AMERICAN INTERNATIONAL GROUP I		18175000	0.004000	TMS
2194904(02687QBC1	510.00	Amm	A2	A-	A	AMERICAN INTERNATIONAL GROUP I		102000	0.005000	TMS
2415639(02687QBL1	669.04	A	Aa3	AA-	AA-	AMERICAN INTL GROUP INC MTN BEFR 4.95		70000	0.009558	TMS
2055168(02744MAA6	49,440.00	B-	B3	B	[NULL]	AMERICAN MED SYS HLDGS INC	SR SUB I	4800000	0.010300	TMS
8965004 028731107	272,673.69	NR	[NULL]	[NULL]	[NULL]	AMERICAN ORIENTAL BISHR	USD	39166	6.962000	TMS
2891183(02913V103	650,658.39	NR	[NULL]	[NULL]	[NULL]	AMERICAN PUBLIC EDUCSHR	USD	13249	49.110000	TMS
2465988(029169AA7	10,340,278.21	NR	[NULL]	[NULL]	[NULL]	AMERICAN REAL ESTATE PARTNERS L P SF		20650000	0.500740	TMS
3204624 029429107	3,497,084.50	NR	[NULL]	[NULL]	[NULL]	AMERICAN SCIENCE & ESHR	USD	49075	71.260000	TMS
260619 030098107	17,213.50	NR	[NULL]	[NULL]	[NULL]	AMERICAN STRATEGIC INCOME PORTFOI		1990	8.650000	TMS
8208489 030111108	1,008,128.31	NR	[NULL]	[NULL]	[NULL]	AMERICAN SUPERCONDUCTOR CORP		47833	21.076000	TMS
1679182 030506109	123,907.78	NR	[NULL]	[NULL]	[NULL]	AMERICAN WOODMARK COSHR	U	5041	24.580000	TMS
458290 03060R101	1,147,922.19	B-mj	[NULL]	B-	[NULL]	AMERICREDIT CORP		104035	11.034000	TMS
2294508(03060RAR2	26,795.00	Bmj	[NULL]	B+	[NULL]	AMERICREDIT CORP	SR NT CONV	4600000	0.005825	TMS
3577793 03070Q101	528,348.50	NR	[NULL]	[NULL]	[NULL]	AMERISTAR CASINOS INSHR	USD	34087	15.500000	TMS
606357 03071H100	97,887.72	NR	[NULL]	NR	[NULL]	AMERISAFE INC-CL A		5401	18.124000	TMS
2554481(03073TAB8	9,039.19	Bmj	[NULL]	B+	[NULL]	AMERIGROUP CORP	CONV	1065000	0.008488	TMS
1700288(03076C106	11,508,693.77	NR	[NULL]	[NULL]	[NULL]	AMERIPRISE FINANCIAL INC		292084	39.402000	TMS
2233963 031100100	2,078,002.63	Amj	[NULL]	A	[NULL]	AMETEK INC NEW		48631	42.730000	TMS
2412866(031162AL4	90,964.50	Amm	A3	A+	A	AMGEN INC		150000	0.606430	TMS
1896978(031162AM2	94,750.17	BBB+	A3	A+	[NULL]	AMGEN INC	SR NT CONV 144A	100000	0.947502	TMS
2234921(031162AN0	1,895,003.33	Amm	A3	A+	A	AMGEN INC		2000000	0.947502	TMS
2234921(031162AQ3	16,003,261.14	BBB+	A3	A+	[NULL]	AMGEN INC SR CV 0.375%13	R/MD .375	17173000	0.931885	TMS
2454640(03152W109	108,825.60	NR	[NULL]	NR	[NULL]	AMICUS THERAPEUTICS INC		6656	16.350000	TMS
3587881 032159105	141,795.92	NR	[NULL]	[NULL]	[NULL]	AMREP CORP	SHR USD 0.	3052	46.460000	TMS
261070 032346108	7,282,818.94	OTHmj	[NULL]	C	[NULL]	AMYLIN PHARMACEUTICALS INC		372142	19.570000	TMS
2721008(032346AF5	7,350,783.33	NR	[NULL]	[NULL]	[NULL]	AMYLIN PHARMACEUTICALS INC	CONV	10000000	0.735078	TMS
261086 032511107	13,495,201.92	BBB+mj	[NULL]	A-	[NULL]	ANADARKO PETROLEUM CORP		254123	53.105000	TMS
261090 032654105	930,857.44	Bmj	[NULL]	B	[NULL]	ANALOG DEVICES INC		33388	27.880000	TMS
2695743(03485P201	10,446,492.24	NR	[NULL]	[NULL]	[NULL]	***ANGLO AMERICAN PLC	ADR NEW	537371	19.440000	TMS
6545886 035290105	251,329.04	NR	[NULL]	[NULL]	[NULL]	ANIXTER INTERNATIONAL INC		4237	59.317686	TMS
2385337 035710409	4,643,847.00	Bmj	[NULL]	B	[NULL]	ANNALY CAPITAL MANAGEMENT INC		357219	13.000000	TMS
261302 036115103	4,657,159.54	Bmj	[NULL]	B	[NULL]	ANNTAYLOR STORES CORP		205107	22.706000	TMS
3089354 037023108	1,582,302.15	NR	[NULL]	[NULL]	[NULL]	ANTHRACITE CAPITAL IREIT	USD	270479	5.850000	TMS
1261605(037347101	43,625.25	NR	[NULL]	[NULL]	[NULL]	ANWORTH MORTGAGE ASSET CORP		6463	6.750000	TMS
261366 037389103	2,366,427.74	NR	[NULL]	[NULL]	[NULL]	AON CORP	SHR USD 1.00	49912	47.412000	TMS
1679270 037411105	20,620,032.60	NR	[NULL]	[NULL]	[NULL]	APACHE CORP	SHR USD 0	193470	106.580000	TMS
9001809 037489101	75,016,921.00	NR	[NULL]	[NULL]	[NULL]	APCO ARGENTINA INC		2613830	28.700000	ITS
527871 03748R101	1,227,426.71	B-mj	[NULL]	B-	[NULL]	APARTMENT INVESTMENT & MANAGEM		36171	33.934000	TMS

539948	037604105	1,799,896.18	Bmj	[NULL]	B+	[NULL]	APOLLO GROUP INC-CL A	29645	60.715000	TMS
1207757	03760AAK7	48,000.04	BBB	BAA2	BBB+	[NULL]	GCB APOGENT TECHNOLO CONV BOND FR	25000	1.920002	TMS
1287634	03761U106	3,411,980.10	NR	[NULL]	NR	[NULL]	APOLLO INVESTMENT CORPORATION COMI	199531	17.100000	TMS
8460851	037833100	77,974,609.19	NR	[NULL]	[NULL]	[NULL]	***APPLE COMPUTER INC COM NPV	582918	133.766000	TMS
2931076	037898AD5	87,027,675.00	BBB-	BAA3	BBB-	BBB-	APPB 2007-1 A-2-II-X APPLEBEE'S ENTE	1.18E+08	0.735000	MTS
567510	037933108	60,246.08	Bmj	[NULL]	B	[NULL]	APRIA HEALTHCARE GROUP INC	3297	18.273000	TMS
3325828	038149100	208,380.90	Bmj	[NULL]	B+	[NULL]	APPLIED BIOSYSTEMS INC	6286	33.150000	TMS
3068796	03819M106	6,921.60	OTHmj	[NULL]	C	[NULL]	APPLIED ENERGETICS INC	6180	1.120000	TMS
1679870	03820C105	171,551.38	NR	[NULL]	[NULL]	[NULL]	APPLIED INDUSTRIAL TSHR USD	6314	27.170000	TMS
261515	038222105	14,075,801.37	Bmj	[NULL]	B	[NULL]	APPLIED MATERIALS INC	889916	15.817000	TMS
3439964	03832LKN0	997,613.92	A1	P1	A1+	F1+	C/P APRECO INC 4.2	1000000	0.997614	MTS
3627687	038336103	1,671,590.07	NR	[NULL]	[NULL]	[NULL]	APTARGROUP INC	40701	41.070000	TMS
1227289	03836W103	2,261,341.00	NR	[NULL]	[NULL]	[NULL]	AQUA AMERICA INC	125980	17.950000	TMS
1287225	038923108	366,424.80	NR	[NULL]	NR	[NULL]	ARBOR REALTY TRUST INC	35924	10.200000	TMS
2235013	039380100	5,753,331.55	NR	[NULL]	[NULL]	[NULL]	ARCH COAL INC SHR USD 0	151839	37.891000	TMS
2273658	03938L104	3,970,204.56	NR	[NULL]	[NULL]	[NULL]	***ARCELORMITTAL SA LUXEMBOURGNEW	70755	56.112000	TMS
2762854	039483AW2	6,350,736.70	Amj	[NULL]	A	[NULL]	ARCHER DANIELS MIDLAND CO SR NT CC	7617000	0.833758	TMS
1409008	039762109	130,680.00	NR	[NULL]	[NULL]	[NULL]	ARDEN GROUP INC -CL A	750	174.240000	TMS
1296724	04010L103	924,191.82	NR	[NULL]	NR	[NULL]	ARES CAPITAL CORPORATION	77403	11.940000	TMS
2072248	04012MAP4	455,156.25	AAAmm	AA1	AAA	AAA	ARSI 2006-M1 A2B ARGENT SECURIT	500000	0.910313	MTS
2820373	04012VAC3	429,555.00	AA	AA2	AA	NR	ARES XII CLO LTD SERIES 2007-12A	52500000	0.008182	TMS
4763310	040149106	1,100,743.20	NR	[NULL]	[NULL]	[NULL]	ARGON ST INC SHR USD 0.	42320	26.010000	TMS
4796900	0414293R0	883.93	AAAmmj	[NULL]	AAA	[NULL]	ARLINGTON CNTY VA G/O PUB IMPTR/MD	86500	0.010219	TMS
2191529	04247X102	0.25	NR	[NULL]	NR	[NULL]	ARMSTRONG WORLD INDUSTRIES INCR/MC	245679	0.000000	TMS
1354214	04269E107	607,521.32	NR	[NULL]	[NULL]	[NULL]	ARQULE INC	201166	3.020000	TMS
8774230	04269Q100	492,791.58	AAA	AAA	AAA	[NULL]	ARRIS GROUP INC SHR USD	53681	9.180000	TMS
2230845	04269QAC4	11,306.73	NR	[NULL]	[NULL]	[NULL]	ARRIS GROUP INC SR NT CONV	1344999	0.008407	TMS
2414975	043176106	1,130,613.75	NR	[NULL]	NR	[NULL]	ARUBA NETWORKS INC	215355	5.250000	TMS
9469562	043436104	98,371.00	NR	[NULL]	[NULL]	[NULL]	ASBURY AUTOMOTIVE GROUP	7567	13.000000	TMS
2116369	043635101	365,547.00	NR	[NULL]	NR	[NULL]	ASCENT SOLAR TECHNOLOGIES INC	52221	7.000000	TMS
1159553	044103109	86,086.80	NR	[NULL]	NR	[NULL]	ASHFORD HOSPITALITY TR INC COM SHS	21256	4.050000	TMS
1268336	04542BCJ9	1,064,000.00	AAA	AAA	AAA	AAA	ABFC 2003-AHL1 A1 ASSET BACKED I	1520000	0.700000	MTS
1190244	04543P100	57,152.40	NR	[NULL]	NR	[NULL]	ASSET ACCEPTANCE CAPITAL CORP	4910	11.640000	TMS
1679393	045487105	342,360.00	NR	[NULL]	[NULL]	[NULL]	ASSOCIATED BANC-CORPSHR US	14265	24.000000	TMS
1195841	046079RU5	1,654.16	Amj	AA3	NR	[NULL]	ASSOCIATION CNTY COMMRS GA LEASIN	165000	0.010025	TMS
1357833	04621X108	3,069,284.54	NR	[NULL]	[NULL]	[NULL]	ASSURANT INC	60049	51.113000	TMS
515685	046265104	551,096.43	Bmj	[NULL]	B+	[NULL]	ASTORIA FINANCIAL CORP	25867	21.305000	TMS
2771405	046353AB4	97,767.82	A	A1	AA-	AA-	ASTRAZENECA PLC 5.900% 20170915	9580000	0.010205	TMS
2771405	046353AD0	16,373.40	A	A1	AA-	AA-	ASTRAZENECA PLC 6.450% 20370915	1550000	0.010563	TMS
2794901	04685W103	2,020,408.86	NR	[NULL]	[NULL]	[NULL]	ATHENAHEALTH INC SHR USD	57693	35.020000	TMS
1455349	047439AC8	205,082.00	NR	[NULL]	[NULL]	[NULL]	ATHEROGENICS INC CONV NT 144A	4100000	0.050020	TMS
1600202	047439AD6	305,172.02	NR	[NULL]	[NULL]	[NULL]	ATHEROGENICS INC CONV	6101000	0.050020	TMS
2431755	048556203	-	NR	[NULL]	[NULL]	[NULL]	ATLANTIC GULF COMMUNITIES CORP20% C	33652	-	
2836435	049079205	11,461.39	NR	[NULL]	[NULL]	[NULL]	ATLANTIC TELE-NETWORSHR USD	397	28.870000	TMS
1304134	049167109	26,421,016.32	NR	[NULL]	NR	[NULL]	ATLAS AMERICA INC	854496	30.920000	TMS

1655995 049303100	7,282.00	NR	[NULL]	[NULL]	[NULL]	ATLAS ENERGY RESOURC	SHR	NP	275	26.480000	TMS
5537226 049392103	7,148,850.82	NR	[NULL]	[NULL]	[NULL]	ATLAS PIPELINE PARTNLP		USD	292267	24.460000	TMS
2068935 04939R108	3,190,738.79	NR	[NULL]	NR	[NULL]	ATLAS PIPELINE HLDGS L P	UNITS	REPS	129023	24.730000	TMS
262633 049513104	132,196.35	B-mj	[NULL]	B-	[NULL]	ATMEL CORP			34816	3.797000	TMS
2089872 050095108	674,132.79	NR	[NULL]	[NULL]	[NULL]	ATWOOD OCEANICS INC	SHR	USD	18066	37.315000	TMS
1586358 050732AB2	26,647.50	NR	[NULL]	[NULL]	[NULL]	AUDIOCODES LTD CONV BOND	FRN 09Nov2		2805000	0.009500	TMS
2615760 052660107	121,803.95	NR	[NULL]	NR	[NULL]	AUTHECTEC INC			56653	2.150000	TMS
262920 053015103	2,890,378.99	Amj	[NULL]	A+	[NULL]	AUTOMATIC DATA PROCESSING INC			66473	43.482000	TMS
302527 05329W102	1,594,199.56	B-mj	[NULL]	B-	[NULL]	AUTONATION INC	SHR	USD	120009	13.284000	TMS
262977 053332102	4,875,914.08	Bmj	[NULL]	B+	[NULL]	AUTOZONE INC			37936	128.530000	TMS
8358867 053484101	6,351,867.93	NR	[NULL]	[NULL]	[NULL]	AVALONBAY COMMUNITIES INC			68307	92.990000	TMS
3402723 05348W307	78,930.80	B-mj	[NULL]	B-	[NULL]	AVANEX CORPORATION		NEW	18356	4.300000	TMS
262997 053494100	992,714.96	Bmj	[NULL]	B	[NULL]	AVATAR HOLDINGS INC			26318	37.720000	TMS
263006 053611109	2,930,906.00	BBB+mj	[NULL]	A-	[NULL]	AVERY DENNISON CORP			63500	46.156000	TMS
1701375 05379B107	6,561.80	NR	[NULL]	[NULL]	[NULL]	AVISTA CORP	SHR	USD	301	21.800000	TMS
3111372 053807AL7	631,370.31	BBB-	BAA3	BBB-	BBB-	AVNET INC			634000	0.995852	TMS
263066 054303102	1,721,190.11	Amj	[NULL]	A	[NULL]	AVON PRODUCTS INC			43089	39.945000	TMS
6562740 054540109	870,804.27	NR	[NULL]	NR	[NULL]	AXCELIS TECHNOLOGIES INC			570645	1.526000	TMS
1947547 055189203	1,397.95	Amj	[NULL]	A	[NULL]	BAC CAPITAL TRUST X	6.25% CUM PFI		73	19.150000	TMS
1002972 05518E202	158,720.00	BBB+mj	[NULL]	A-	[NULL]	BAC CAPITAL TRUST III	7% TRUST PFD		8000	19.840000	TMS
2568666 05522NAA5	83,612,145.65	AAA	AAA	AAA	AAA	BA COVERED BOND ISSUER			80200000	1.042545	MTS
2364485 05523QAA7	389,500.00	BBB-mn	NR	NR	BBB-	BAFCN 2007-1 N1	BANC OF AMERIC		7790000	0.050000	MTS
8986882 05523UAA8	423.76	BBB+mm	BAA2	BBB+	BBB+	BAE SYSTEM HOLDING INC			40000	0.010594	TMS
5448257 05541T101	24,234.96	NR	[NULL]	NR	[NULL]	ESPEED INC	CL A		2514	9.640000	TMS
4176331 055622104	1,149,513.48	NR	[NULL]	[NULL]	[NULL]	BP PLC-SPONS ADR			22338	51.460000	TMS
3111373 05564EBH8	1,483,260.00	BBBmn	[NULL]	NR	BBB	BRE PROPERTIES INC			1597000	0.928779	TMS
3191007 05567LTW7	2,869,604.00	AA	AA1	AA	[NULL]	BNP PARIBAS 0.000% 20100429 SERIES# BS			3020000	0.950200	TMS
2987896 05570GAD5	44,264,550.00	AAA	NR	AAA	NR	BNCMT 2007-4 A4	BNC MORTGAGE		80481000	0.550000	MTS
2994000 05570GAW	845,201.23	AAA	NR	AAA	NR	BNCMT 2007-4 A3B	BNC MORTGAGE		75129000	0.011250	MTS
3092946 056166AC5	17,792,000.00	AA	AA2	AA	NR	BABSON LOAN OPPORTUNITY CLO LTD FRM			20000000	0.889600	ITS
1642362 056752108	27,189,721.44	NR	[NULL]	[NULL]	[NULL]	***BAIDU.COM INC	SPONSORED ADF		98640	275.646000	TMS
263770 058498106	2,134,735.05	Bmj	[NULL]	B+	[NULL]	BALL CORP			50675	42.126000	TMS
3044873 0591327T1	2,434.46	AAA	AAA	AAA	[NULL]	BALTIMORE CNTY MD GO BDS 2008 GO			230000	0.010585	TMS
2289805 059460303	23,169,336.10	NR	[NULL]	[NULL]	[NULL]	***BANCO BRADESCO S A	SPONSORED		1554989	14.900000	TMS
2639741 05946KAA9	2,822,457.50	AAA	AAA	AAA	AA-	BANCO BILBAO VIZCAYA ARGENTARI			2.58E+08	0.010961	TMS
1526863 05946XRV7	936,687.38	AAA	AAA	AAA	NR	BAFC 2005-B 2A1	BANC OF AMERIC		1300000	0.720529	MTS
1527776 05948KYR4	7,363,093.47	AAAmm	AAA	NR	AAA	BOAA 2005-3 2A1	BANC OF AMERIC		8293000	0.887869	MTS
1163084 05948XTD3	4,790,365.37	AAAmm	AAA	NR	AAA	BOAMS 2003-H 1A1	BANC OF AMERIC		6700000	0.714980	MTS
1317464 05949AGR5	213,013.94	AAAmm	NR	AAA	AAA	BOAMS 2004-E 1A1	BANC OF AMERIC		300000	0.710046	MTS
1318737 05949AHA1	339,487.32	AAAmm	NR	AAA	AAA	BOAMS 2004-E 2A6	BANC OF AMERIC		575000	0.590413	MTS
1428778 05949AXGC	527,515.03	AAAmm	AAA	NR	AAA	BOAMS 2004-K 2A1	BANC OF AMERIC		750000	0.703353	MTS
2500150 05952FAX1	5,834.40	OTHmn	NR	NR	CC	BOAMS 2007-2 B3	BANC OF AMERIC		204000	0.028600	MTS
1956943 05961W105	218,676.96	NR	[NULL]	[NULL]	[NULL]	***BANCO MACRO S A	SPONSORED A		13032	16.780000	TMS
3121466 05968L102	124,567.20	NR	[NULL]	[NULL]	[NULL]	***BANCOLOMBIA SA	SPONSORED AI		4266	29.200000	TMS
4647441 060505104	3,631,580.80	NR	[NULL]	[NULL]	[NULL]	BANK OF AMERICA CORP			133514	27.200000	CHASE

3029082:060505682	72,494,420.68	A	A1	A+	A	BANK OF AMERICA	7.25% NON CUM	91289	794.120000	TMS
2226280:060505815	107,910.00	Amj	[NULL]	A	[NULL]	BANK AMER CORP	DEPOSITARY SH	9000	11.990000	TMS
3202047:060505DT8	53,221.96	A	A1	A	A	BANK OF AMERICA CORP		70000	0.760314	TMS
2227103:060505AAJ2	1,995,334.99	AAAmm	AAA	NR	AAA	BOAA 2006-8 XIO	BANC OF AMERICA	11648230	0.171299	MTS
1308200:063904106	111,724.34	NR	[NULL]	[NULL]	[NULL]	BANK OF THE OZARKS		3611	30.940000	TMS
263967 064058100	32,258,071.20	BBB+mj	[NULL]	A-	[NULL]	BANK OF NEW YORK MELSHR	USD	734808	43.900000	TMS
5700559 066050CV5	1,762.95	A	AA2	AA-	A+	BANKAMERICA CORP-CORP BOND		175000	0.010074	TMS
1658706 06652V109	92,312.72	NR	[NULL]	[NULL]	[NULL]	BANNER CORP SHR	USD 0	5272	17.510000	TMS
264158 067383109	5,106,534.75	BBB+mj	[NULL]	A-	[NULL]	C R BARD INC		51750	98.677000	TMS
2175369:06739FEY3	5,494,813.93	A	AA1	A+	[NULL]	***BARCLAYS BK PLC	144A PERPETU	7840000	0.700869	TMS
2794920:06739GAD1	9,219,927.42	A	AA3	A+	AA-	BARCLAYS BANK PLC VARIABLE RATE BON		11706000	0.787624	TMS
3160778:06739H362	339,475.00	A	Aa3	A+	AA-	***BARCLAYS BK PLC	8.125% PERP N	18500	18.350000	TMS
2779390:06739H776	65,400.00	Amj	[NULL]	A+	[NULL]	***BARCLAYS BK PLC	ADR PFD SHS S	4000	16.350000	TMS
3184475:06739HAA5	2,322,136.14	A	AA2	A+e	AA-	BARCLAYS BANK PLC VARIABLE RATE BON		2774000	0.837107	TMS
2070517:067511105	476,966.00	NR	[NULL]	NR	[NULL]	BARE ESCENTUALS INC		43400	10.990000	CHASE
564245 067901108	8,198,587.72	BBB+mj	[NULL]	A-	[NULL]	***BARRICK GOLD CORP COM	NPV (SICO	258851	31.673000	TMS
2837790:068167SZ9	2,180.89	A	A2	AAA	[NULL]	BARNSTABLE MASS G O MUN PURP LN 200		210000	0.010385	TMS
8286037 068306109	11,907,589.15	NR	[NULL]	[NULL]	[NULL]	BARR PHARMACEUTICALS INC		182246	65.338000	TMS
264314 070203104	43,223.30	B-mj	[NULL]	B-	[NULL]	BASSETT FURNITURE INDS INC		4526	9.550000	TMS
2843951:071707AN3	98,385.60	OTH	CAA1	B	[NULL]	BAUSCH & LOMB INC		9552000	0.010300	TMS
264359 071813109	5,980,221.61	Bmj	[NULL]	B+	[NULL]	BAXTER INTERNATIONAL INC		90228	66.279000	TMS
448149 073302101	184,368.21	B-mj	[NULL]	B-	[NULL]	BE AEROSPACE INC		9035	20.406000	TMS
8496010 073653JU2	2,596.15	Amj	A2	NR	[NULL]	BEACON N Y G/O PUB IMPT	BK-QLFD	250000	0.010385	TMS
5266030 07383GAX4	11,085,399.72	AAAmm	AAA	[NULL]	AAA	BSABS 99-2 AV1B ASSET BACK SECBEAR S		12258000	0.904340	MTS
1430826:07384M5Y4	143,125.02	AAA	AAA	AAA	NR	BSARM 2004-10 12A5	BEAR STEARNS	200000	0.715625	MTS
1226579:07384MSH6	603,666.90	AAA	AAA	AAA	NR	BSARM 2002-11 1A1	BEAR STEARNS	800000	0.754584	MTS
1226579:07384MSJ2	2,291,025.40	AAA	AAA	AAA	NR	BSARM 2002-11 1A2	BEAR STEARNS	3000000	0.763675	MTS
1276792:07386HCH2	862,500.00	AAA	AAA	AAA	NR	BALTA 2003-3 3A	BEAR STEARNS AL	1500000	0.575000	MTS
1961561:07386HF71	1,411,448.30	AAA	AAA	AAA	NR	BALTA 2006-2 23A1	BEAR STEARNS A	1905000	0.740918	MTS
1278851:07386HGN5	20,220,128.65	AAA	AAA	AAA	NR	BALTA 2004-2 1A3	BEAR STEARNS A	27001717	0.748846	MTS
2374978:07386HKS9	1,933,145.62	AAA	AAA	AAA	NR	BALTA 2004-8 1A	BEAR STEARNS AL	2800000	0.690409	MTS
1431843:07386HNQ0	3,507,399.00	AAA	AAA	AAA	NR	BALTA 2004-12 1A1	BEAR STEARNS A	5000000	0.701480	MTS
1551299:07386HTR2	9,295,440.00	AA	AA2	AA+	NR	BALTA 2005-4 2M2	BEAR STEARNS A	16599000	0.560000	MTS
2368591:07386XAZ9	20,645.00	B	B1	AA+	NR	BALTA 2007-1 2B1	BEAR STEARNS A	4129000	0.005000	MTS
1730591:073879V21	940,000.00	AAAmm	NR	AAA	AAA	BSABS 2005-CL1 A2	BEAR STEARNS	1000000	0.940000	MTS
2326296:07387QANC	2,276,500.00	B	B1	AAA	NR	BALTA 2006-8 2A2	BEAR STEARNS A	18212000	0.125000	MTS
2369311:07401MAH4	147,408.35	B	B1	AAA	NR	BSMF 2007-AR1 2A4	BEAR STEARNS	1272921	0.115803	MTS
2326302:07401NAQ2	34,362.87	BBB+	BAA1	AAA	NR	BSMF 2006-AR5 2A2	BEAR STEARNS	296735	0.115803	MTS
3081623 075811109	2,865,240.88	BBB+mj	[NULL]	A-	[NULL]	BECKMAN COULTER INC		41358	69.279000	TMS
2271747 075811AC3	2,897,417.99	BBB-	BAA3	BBB	[NULL]	BECKMAN COULTER INC	144A CONVE	2650000	1.093365	TMS
3111373 075811AD1	331,289.68	BBBmm	[NULL]	BBB	BBB	BECKMAN COULTER INC		303000	1.093365	TMS
264532 075887109	3,280,412.25	Amj	[NULL]	A	[NULL]	BECTON DICKINSON & CO		41175	79.670000	TMS
447730 075896100	2,004,309.44	BBB+mj	[NULL]	A-	[NULL]	BED BATH & BEYOND INC		65672	30.520000	TMS
416421 079867AN7	1,740,665.47	A	A2	A	A	BELLSOUTH TELECOMMUNICATIONS I		2000000	0.870333	TMS
264830 084670108	279,999.97	Bmj	[NULL]	B	[NULL]	BERKSHIRE HATHAWAY INC-DEL	CL A	28	#####	TMS



591070	084670207	5,253,000.00	Bmj	[NULL]	B	[NULL]	BERKSHIRE HATHAWAY INC	CL B	1236	#####	TMS
264882	086516101	15,271,880.61	Bmj	[NULL]	B+	[NULL]	BEST BUY COMPANY INC		370407	41.230000	TMS
20396227	08883T200	389,028.55	NR	[NULL]	NR	[NULL]	BIDZ COM INC		39713	9.796000	TMS
1305566	08915P101	180,030.40	NR	[NULL]	[NULL]	[NULL]	BIG 5 SPORTING GOODS CORP		16984	10.600000	TMS
8102330	089302103	3,549,130.55	B-mj	[NULL]	B-	[NULL]	BIG LOTS INC	COM	110945	31.990000	TMS
33182977	090613AE0	21,071,228.08	OTH	CAA1	B-	[NULL]	BIOMET INC	11.625% 20171015	20648000	1.020497	TMS
1956909	09061GAC5	46,178.45	OTHmj	[NULL]	CCC	[NULL]	BIOMARIN PHARMACEUTI	CONV BOND 2.5 %	25000	1.847138	TMS
2095996	09062X103	6,339,277.88	NR	[NULL]	[NULL]	[NULL]	BIOGEN IDEC INC	SHR USD C	139724	45.370000	TMS
1354082	09063H107	898,101.36	NR	[NULL]	NR	[NULL]	BIOMED REALTY TRUST INC		32682	27.480000	TMS
2375191	09064M105	3,143,058.60	NR	[NULL]	NR	[NULL]	BIODEL INC		616286	5.100000	TMS
1897105	09064X101	386,740.00	NR	[NULL]	NR	[NULL]	BIOMIMETIC THERAPEUTICS INC		38674	10.000000	TMS
2757822	09065G107	1,631,301.84	NR	[NULL]	NR	[NULL]	BIOFORM MEDICAL INC		384741	4.240000	TMS
265252	091797100	2,046,302.83	Bmj	[NULL]	B+	[NULL]	BLACK & DECKER CORP		30953	66.110000	TMS
1326811	091935502	293,270.40	NR	[NULL]	[NULL]	[NULL]	BLACKBOARD INC	SHR USD	6800	43.128000	TMS
1679988	092113109	1,216,611.04	NR	[NULL]	[NULL]	[NULL]	BLACK HILLS CORP	SHR USD	34504	35.260000	TMS
5216253	09247X101	4,772,322.44	NR	[NULL]	[NULL]	[NULL]	BLACKROCK INC	SHR USD C	23033	207.195000	TMS
2510475	09253U108	59,069,401.17	NR	[NULL]	NR	[NULL]	BLACKSTONE GROUP L P	UNIT REPST	3486566	16.942000	TMS
2188690	09256A109	13,500.00	AAA	Amj	AAA	[NULL]	BLACKROCK ENHANCED CAPITAL	ANDINCC	1000	13.500000	TMS
2187866	09256C105	716,476.32	NR	[NULL]	[NULL]	[NULL]	BLACKROCK ENHANCED EQUITY	YIELD F	65016	11.020000	TMS
4987250	093679108	438,383.79	OTHmj	[NULL]	C	[NULL]	BLACKBUSTER INC	CL A	203332	2.156000	TMS
1316966	09534T508	2,227,965.74	NR	[NULL]	[NULL]	[NULL]	BLUE COAT SYSTEMS INC		141638	15.730000	TMS
1925532	096627104	3,358,239.63	NR	[NULL]	[NULL]	[NULL]	BOARDWALK PIPELINE PLP	NPV	191571	17.530000	TMS
1479519	097023105	21,065,065.07	NR	[NULL]	[NULL]	[NULL]	***BOEING CO	(GERMAN LISTING)	363385	57.969000	TMS
3083555	09746Y105	194,405.15	NR	[NULL]	NR	[NULL]	BOISE INC		204637	0.950000	TMS
4395104	099724106	8,014,407.18	NR	[NULL]	[NULL]	[NULL]	BORG WARNER AUTOMOTIVE INC		217842	36.790000	TMS
9251587	1008524D1	1,274.26	AA	AA1	AA+	[NULL]	BOSTON MASS G/O SER A	R/MD 5.00	118800	0.010726	TMS
2907600	101119AC9	25,900.00	NR	[NULL]	[NULL]	[NULL]	BOSTON PRIVATE FINL HLDGS INC	SR NT C	2800000	0.009250	TMS
2193080	101121101	5,526,722.60	BBB+mj	[NULL]	A-	[NULL]	BOSTON PROPERTIES INC		61875	89.320769	TMS
447155	101137107	398,818.14	OTHmj	[NULL]	C	[NULL]	BOSTON SCIENTIFIC CORP		29787	13.389000	TMS
9567483	102175AB2	9,814,316.73	OTH	CAA2	CCC+	CCC	BOWATER CANADA		17517000	0.560274	TMS
265775	105097505	0.00	NR	[NULL]	[NULL]	[NULL]	***BRAMALEA INC		5000	0.000000	TMS
5261487	105756AJ9	98,725.00	BBB-mm	BA1	BBB-	BBB-	BRAZILIAN GOVERNMENT INTERNATIONAL		8975000	0.011000	TMS
2261701	105756BM1	141,750.00	BBB-mm	BA1	BBB-	BBB-	BRAZILIAN GOVERNMENT INTERNATIMAKE		15000000	0.009450	TMS
3445206	10782TAY5	1,487.00	NR	[NULL]	[NULL]	[NULL]	BRIARWOOD CP TRUST		1487	1.000000	MTS
2147593	109178103	1,564,151.18	B-mj	[NULL]	B-	[NULL]	BRIGHAM EXPLORATION CO		118974	13.147000	TMS
1687925	109641100	108,040.27	NR	[NULL]	[NULL]	[NULL]	BRINKER INTERNATIONAL	SHR USD	5395	20.026000	TMS
2024655	110122108	7,190,686.88	NR	[NULL]	[NULL]	[NULL]	BRISTOL MYERS SQUIBB CO		349232	20.590000	TMS
1892976	110394103	1,799,847.48	NR	[NULL]	[NULL]	[NULL]	BRISTOW GROUP INC		44364	40.570000	TMS
1702954	110448107	178,151.85	NR	[NULL]	[NULL]	[NULL]	BRITISH AMERICAN TOB 1 ADR REPR	02.00	2657	67.050000	TMS
2432272	11133T103	329,586.75	NR	[NULL]	[NULL]	[NULL]	BROADRIDGE FINANCIAL SOLUTIONS	INC	20535	16.050000	TMS
4661896	111621306	1,097,976.60	NR	[NULL]	NR	[NULL]	BROCADE COMMUNICATIO	SHR US	168660	6.510000	CHASE
1769578	112463104	1,060,007.92	NR	[NULL]	[NULL]	[NULL]	BROOKDALE SENIOR LIV	SHR USD	45692	23.198983	TMS
8474850	112585104	307,113.25	NR	[NULL]	[NULL]	[NULL]	***BROOKFIELD ASSET MANAGEMENT	INC C	11433	26.862000	TMS
1087965	112900105	361,944.11	NR	[NULL]	[NULL]	[NULL]	BROOKFIELD PROPERTIES CORP		19703	18.370000	TMS
1070586	11373M107	159,288.68	NR	[NULL]	[NULL]	[NULL]	BROOKLINE BANCORP INC		12652	12.590000	TMS

4595885	115236101	1,559,735.10	Amj	[NULL]	A+	[NULL]	BROWN & BROWN INC	67521	23.100000	TMS
266047	115637209	3,668,413.52	Amj	[NULL]	A	[NULL]	BROWN FORMAN CORP-CL B	52049	70.480000	TMS
1934432	115736100	5,641,574.80	NR	[NULL]	[NULL]	[NULL]	BROWN SHOE COMPANY	198647	28.400000	TMS
3592017	118230101	12,065,375.25	NR	[NULL]	[NULL]	[NULL]	BUCKEYE PARTNERS LP LP	USD 282231	42.750000	TMS
1659679	118255108	28,966.05	NR	[NULL]	[NULL]	[NULL]	BUCKEYE TECHNOLOGIESHR	US 3273	8.850000	TMS
2273646	118440106	8,235,092.88	NR	[NULL]	[NULL]	[NULL]	BUCKLE INC/THE SHR	USD C 131467	62.640000	TMS
1308671	118759109	335,376.96	NR	[NULL]	NR	[NULL]	BUCYRUS INTERNATIONAL INC	7433	45.120000	TMS
1175968	119848109	1,809,993.90	NR	[NULL]	NR	[NULL]	BUFFALO WILD WINGS INC	44913	40.300000	TMS
572970	12189T104	3,938,182.75	BBB+mj	[NULL]	A-	[NULL]	BURLINGTON NORTHERN SANTA FE CORP	39971	98.526000	TMS
2518551	12477X106	582,569.10	NR	[NULL]	NR	[NULL]	CAI INTERNATIONAL INC COM	50835	11.460000	TMS
1786768	124857202	3,509,504.78	B-mj	[NULL]	B-	[NULL]	CBS CORP	NEW CLASS B 223949	15.671000	TMS
2365962	1248MGAKI	2,839,720.00	AAA	AAA	AAA	AAA	CBASS 2007-CB1 AF2	CREDIT-BASED 4300000	0.660400	MTS
2150539	1248P8AM1	10,607,300.00	Bmm	B2	NR	B	CBASS 2006-MH1 B3	CREDIT-BASED 19286000	0.550000	MTS
1631916	125151100	78,155.00	NR	[NULL]	[NULL]	[NULL]	***CE FRANKLIN LTD	(US LISTED) 12250	6.380000	TMS
1644663	125269100	18,073,842.90	NR	[NULL]	[NULL]	[NULL]	CF INDUSTRIES HOLDINSHR	USD 164757	109.700000	CHASE
1710173	12541W209	9,417,588.54	Amj	[NULL]	A+	[NULL]	C H ROBINSON WORLDWIDE INC	NEW 179931	52.340000	TMS
2454464	125438AA9	364,526.29	BBB-	BAA3	A	NR	CWHL 2007-HYB2 1A	COUNTRYWIDE 511000	0.713359	MTS
2153037	12543UAJ1	2,914,258.80	Amn	NR	NR	A	CWHL 2006-15 M	COUNTRYWIDE HO 8978000	0.324600	MTS
2559887	12545CBC3	1,945,992.75	Amn	NR	NR	A	CWHL07-10 M	COUNTRYWIDE HO 12675000	0.153530	MTS
2559887	12545CBD1	372,762.00	BBmn	NR	NR	BB	CWHL07-10 B1	COUNTRYWIDE HO 3900000	0.095580	MTS
2559887	12545CBE9	157,657.50	OTHmn	NR	NR	CC	CWHL07-10 B2	COUNTRYWIDE HO 2275000	0.069300	MTS
8775053	125509BG3	501,336.81	BBB+mm	BAA2	BBB+	BBB+	CIGNA CORP	MAKE WHOLE CALL 490000	1.023136	TMS
3099035	125509BK4	1,925,764.72	BBB	BAA2	BBB+	[NULL]	CIGNA CORP	R/MD 6.35 03/ 1970000	0.977546	TMS
9882066	125581108	1,432,636.72	NR	[NULL]	[NULL]	[NULL]	CIT GROUP INC	SHR USD 0. 228130	6.279914	TMS
1637649	125581207	480.00	BBB-mj	[NULL]	BBB-	[NULL]	CIT GROUP INC	NEW 6.35% SER A 60	8.000000	TMS
1753114	125581AS7	10,126.45	BBB+	BAA1	A-	[NULL]	CIT GROUP INC NEW	R/MD 5.00 1030000	0.009832	TMS
9723277	12558MAG	5,595,534.38	AAA	AAA	AAA	NR	CITHE 2002-1 AF6	CIT GROUP HOME 6000000	0.932589	MTS
2944761	12561E105	14,515.34	NR	[NULL]	[NULL]	[NULL]	CKE RESTAURANTS INC	1174	12.364000	TMS
4865396	12561W105	242,185.72	Bmj	[NULL]	B+	[NULL]	CLECO CORP HLDGS NEW	COM 8917	27.160000	TMS
9882068	12572Q105	5,757,106.96	NR	[NULL]	[NULL]	[NULL]	CME GROUP INC	SHR USD ( 17897	321.680000	CHASE
1690203	125896100	801,437.76	NR	[NULL]	[NULL]	[NULL]	CMS ENERGY CORP	SHR USD 64528	12.420000	TMS
1392035	125902106	104,762.79	NR	[NULL]	[NULL]	[NULL]	CPI CORP	7743	13.530000	TMS
1284946	125906107	396,438.12	NR	[NULL]	[NULL]	[NULL]	CSS INDUSTRIES INC	14859	26.680000	TMS
8358869	126132109	556,320.96	NR	[NULL]	[NULL]	[NULL]	CNOOC LTD-ADR	4953	112.320000	TMS
1370366	126153105	376,604.85	NR	[NULL]	[NULL]	[NULL]	***CPFL ENERGIA S A	SPONSORED AC 7815	48.190000	TMS
1762125	126164BA9	9,440,630.00	AAmm	A2	AA	AA+	COMM 2005-FL11 F	COMMERCIAL M 10000000	0.944063	MTS
2186189	12627HAT7	3,013,661.42	AAA	AAA	AAA	NR	CSAB 2006-2 A1C	CSAB MORTGAGE 3815000	0.789951	MTS
1429536	126349AB5	8,222,061.96	Bmj	B2	NR	[NULL]	CSG SYS INTL INC	CONV CONTINGE 9347445	0.879605	TMS
2839405	12662P108	800,650.20	NR	[NULL]	NR	[NULL]	CVR ENERGY INC	66444	12.050000	TMS
613471	126650100	42,306,461.15	Amj	[NULL]	A	[NULL]	CVS CAREMARK CORPORATION	1175604	35.987000	TMS
1127862	126667AD6	675,049.20	NR	[NULL]	[NULL]	[NULL]	CV THERAPEUTICS INC	SR SUB DEB C 720000	0.937568	TMS
1432856	126667AF1	4,601,683.29	NR	[NULL]	[NULL]	[NULL]	CV THERAPEUTICS INC	CONV SENIOF 5373639	0.856344	TMS
1608883	126667AG9	3,574,495.62	NR	[NULL]	[NULL]	[NULL]	CV THERAPEUTICS INC	CONV SR SUB 4888000	0.731280	TMS
1753533	126670GT9	8,599,000.00	AAA	AAA	AAA	NR	CWL 2005-13 AF6	COUNTRYWIDE A 10000000	0.859900	MTS
1786969	126670JP4	7,961,656.40	AAA	AAA	AAA	NR	CWHL 2005-HYB9 CWHLMP	COUNTRYW 10500000	0.758253	MTS

3200483( 126670YG7	1,085,936.45	AAA	AAA	AAA	NR	CWL 2006-5 2A2	COUNTRYWIDE AS	1143091	0.950000	MTS
1368529( 12667FSH9	31,180,258.86	AAA	AAA	AAA	AAA	CWALT 2004-J8 2A1	COUNTRYWIDE /	41285000	0.755244	MTS
1674727( 12667G5Z2	546,815.63	AAAmm	NR	AAA	AAA	CWALT 2005-43 4A1	COUNTRYWIDE /	730000	0.749063	MTS
2263292( 12668RAG3	6,542,690.11	AAA	AAA	AAA	NR	CWALT 2006-OA19 XP	COUNTRYWIDE	1.89E+08	0.034675	MTS
2262536( 12668RAK4	217,574.40	B-	B3	BB	NR	CWALT 2006-OA19 M2	CWALT	8499000	0.025600	MTS
1706374( 126694LU0	101,906.42	AAAmm	NR	AAA	AAA	CWHL 2005-22 2A1	COUNTRYWIDE H	140000	0.727903	MTS
1960760( 126694Y28	9,700,000.00	AAAmm	NR	AAA	AAA	CWHL 2006-9 A17	COUNTRYWIDE H	20000000	0.485000	MTS
1959866( 126694Z68	9,063,120.00	AAA	AAA	AAA	NR	CWALT 2006-OA2 X1P	COUNTRYWIDE	2.75E+08	0.032957	MTS
8596396 12669B2W1	478,996.67	AAA	AAA	AAA	NR	CWHL 2001-HYB1 1A1	COUNTRYWIDE	680000	0.704407	MTS
1098285( 12669EBX3	1,182,282.54	BBmj	NR	BB	NR	CWALT 03-19 B3	COUNTRYWIDE AL	1744500	0.677720	MTS
1221695( 12669EF27	134,812.38	AAA	AAA	AAA	NR	CWHL 2003-49 A5	COUNTRYWIDE H	200000	0.674062	MTS
1208000( 12669FJD6	303,077.69	AAA	AAA	AAA	NR	CWHL 2003-60 2A1	COUNTRYWIDE H	425000	0.713124	MTS
1336268( 12669FL68	224,960.00	AAA	AAA	AAA	NR	CWHL 2004-15 5A	COUNTRYWIDE H	400000	0.562400	MTS
1639944( 12669G6K2	511,565.63	AAA	AAA	AAA	NR	CWHL 2005-HYB5 4A1	COUNTRYWIDE	705000	0.725625	MTS
1453072( 12669GHYC	857,480.31	AAA	AAA	AAA	NR	CWHL 2004-29 1A1	COUNTRYWIDE H	1220000	0.702853	MTS
266884 127055101	457,656.25	AA	AA2	AA	[NULL]	CABOT CORP		14645	31.250000	TMS
9403344 127190304	388,569.32	NR	[NULL]	[NULL]	[NULL]	CACI INTERNATIONAL INC -CL A		8278	46.940000	TMS
3210839( 12721E102	644,725.42	NR	[NULL]	[NULL]	[NULL]	***CADBURY PLC	SPONSORED ADF	13877	46.460000	TMS
266922 127387108	1,805,578.08	B-mj	[NULL]	B-	[NULL]	CADENCE DESIGN SYSTEMS INC		251824	7.170000	CHASE
2273292( 127387AC2	180,958.44	NR	[NULL]	[NULL]	[NULL]	CADENCE DESIGN SYS INC	CONV 144A	235000	0.770036	TMS
2713801( 127387AF5	895,670.84	NR	[NULL]	[NULL]	[NULL]	CADENCE DESIGN SYSTEM INC	SR NT CV 1	1298000	0.690039	TMS
2153576( 12738T100	322,957.25	NR	[NULL]	NR	[NULL]	CADENCE PHARMACEUTICALS INC		30905	10.450000	TMS
1617485( 127914AB5	4,248,742.31	NR	[NULL]	NR	[NULL]	CAL DIVE INTL INC	SR NT CONV	3910000	1.086635	TMS
2266423( 12802T101	257,891.85	NR	[NULL]	NR	[NULL]	CAL DIVE INTL INC		25815	9.990000	CHASE
1371273( 12811R104	196,090.74	NR	[NULL]	NR	[NULL]	CALAMOS ASSET MGMT INC	CL A	10326	18.990000	TMS
1257515( 128125101	286,228.52	NR	[NULL]	[NULL]	[NULL]	CALAMOS STRATEGIC TOTAL RETURNFUND		31874	8.980000	TMS
9404065 128246105	776.62	NR	[NULL]	[NULL]	[NULL]	CALAVO GROWERS INC SHR	USD	58	13.390000	TMS
2342358 129915203	706,387.98	NR	[NULL]	[NULL]	[NULL]	CALIFORNIA COASTAL CSHR	USD	447081	1.580000	TMS
3427943 13033EKM4	12,350,000.00	AA	Aa2	AA	[NULL]	CALIFORNIA HSG FIN AGY REV	P/C 02/05/C	12350000	1.000000	MTS
1623657( 13033KW54	260,012.75	AAA	Aaa	AAA	[NULL]	CALIFORNIA HSG FIN AGY MULTI	HSG BDS	260000	1.000049	TMS
1077493( 13033WGS1	3,216.99	AAAmmj	[NULL]	AAA	[NULL]	CALIFORNIA INFRASTRUCTURE & ECONOM		300000	0.010723	TMS
9465343 130628H45	1,516.01	AAA	AAA	AAA	[NULL]	CALIFORNIA ST G/O	R/MD 5.00	150000	0.010107	TMS
6372533 130628H78	505.34	A	AAA	A+	[NULL]	CALIFORNIA ST G/O	R/MD 5.00	50000	0.010107	TMS
7951335 1306292H0	2,130.66	A	A1	A+	[NULL]	CALIFORNIA ST G/O RFDG	R/MD 5.75	200000	0.010653	TMS
7316462 1306296K9	2,159.74	A	A1	A+	[NULL]	CALIFORNIA ST G/O RFDG	R/MD 5.50	200000	0.010799	TMS
1234010( 13062NU62	1,584.21	A	A1	AA	[NULL]	CALIFORNIA ST G/O-IBC	R/MD 5.25	150000	0.010561	TMS
8857905 13062NXS1	4,126.64	A	A1	A+	[NULL]	CALIFORNIA STATE G/O BND	R/MD 5.25	400000	0.010317	TMS
8857906 13062NXT9	2,115.04	A	A1	A+	[NULL]	CALIFORNIA STATE G/O BND	R/MD 5.25	200000	0.010575	TMS
1109438( 13062PAK8	2,137.64	A	A1	A+	[NULL]	CALIFORNIA ST G/O	R/MD 5.00	200000	0.010688	TMS
1137865( 13062PGV8	2,137.64	Amn	[NULL]	[NULL]	A+	CALIFORNIA STATE		200000	0.010688	TMS
2264562( 13062PLM2	844.22	A	A1	A+	[NULL]	CALIFORNIA ST VAR PURP G/O	R/MD 5.25	80000	0.010553	TMS
1301652( 13062PRB0	1,034.81	A	A1	A+	[NULL]	CALIFORNIA ST G/O VAR PURP	R/MD 4.12	100000	0.010348	TMS
1299262( 13062PRF1	515.07	A	A1	A+	[NULL]	CALIFORNIA ST G/O VAR PURP	R/MD 4.40	50000	0.010301	TMS
1340077( 13062PWD1	2,635.53	A	A1	AA	[NULL]	CALIFORNIA ST G/O VARIOUS PURPRFDG		250000	0.010542	TMS
1346326( 13062PXN7	2,688.68	A	AAA	A+	[NULL]	CALIFORNIA ST G/O PREREFUNDED R/MD		250000	0.010755	TMS

1346328; 13062PXP2	1,589.19	A	A1	A+	[NULL]	CALIFORNIA ST G/O UNREFUNDED BALANC	150000	0.010595	TMS
1340071; 13062PYL0	2,675.25	AAAmj	[NULL]	AAA	[NULL]	CALIFORNIA ST G/O RFDG CR R/MD 5.00	250000	0.010701	TMS
1303026; 13067JAM3	2,367.98	A	AA3	AA+	[NULL]	CALIFORNIA ST REV ECONOMIC RECOVER	235000	0.010077	TMS
1737945; 130684E33	701.73	A	AA3	AA	[NULL]	CALIFORNIA ST PUB WKS BRD LEASE DE	65100	0.010779	TMS
1266591; 13068GVV5	1,290.35	A	A2	A	[NULL]	CALIFORNIA ST PUB WKS BRD LEASE RE	120000	0.010753	TMS
6893607 13068GZ66	1,001.71	A	AA3	AA	[NULL]	CALIFORNIA ST PUB WKS BRD LSE REV RFI	100000	0.010017	TMS
7813475 13068H3J1	2,821.88	AA	AA2	AA	[NULL]	CALIFORNIA ST PUB WKS BRD LEASE RE	265000	0.010649	TMS
8040410 1307743W0	2,626.40	Amj	AA3	NR	[NULL]	CALIFORNIA ST UNIV REV HSG SYS-SER A	250000	0.010506	TMS
2930153; 131243AE7	160,304.17	NR	[NULL]	[NULL]	[NULL]	***CALD SERIES 2007-A CLASS	20000000	0.008015	TMS
2991706; 131347304	19,550,246.40	NR	[NULL]	[NULL]	[NULL]	CALPINE CORP SHR USD 0	1357656	14.400000	TMS
1687533 132011107	173,180.70	NR	[NULL]	[NULL]	[NULL]	CAMBREX CORP SHR USD	25245	6.860000	TMS
1137964; 13281KLA4	31.61	A	A1	AA-	[NULL]	CAMDEN CNTY N J IMPT AUTH LEASE RE	3000	0.010536	TMS
2123699 13321L108	638,754.31	NR	[NULL]	[NULL]	[NULL]	CAMECO CORP SHR CAD (	28882	22.116000	TMS
267282 134429109	2,821,995.72	Bmj	[NULL]	B+	[NULL]	CAMPBELL SOUP CO	73413	38.440000	TMS
3426585 136375BA9	4,876.53	BBB+	A3	A-	[NULL]	CANADIAN NATL RY CO NTS	451000	0.010813	TMS
3426586 136375BD3	20,572.67	BBB+	A3	A-	[NULL]	CANADIAN NATL RAILWAY CO-CORP	1925000	0.010687	TMS
2790701; 136375BQ4	399.29	BBB+	A3	A-	[NULL]	***CANADIAN NATIONAL RAILWAY R/MD 6.	40000	0.009982	TMS
3202074; 136375BR2	133,740.84	BBB+	A3	A-	[NULL]	CANADIAN NATL RY CO R/MD 5.55	13630000	0.009812	TMS
3202479; 136375BS0	14,134.63	BBB+	A3	A-	[NULL]	***CANADIAN NATL RY CO R/MD 4.95	1403000	0.010075	TMS
9651818 136385101	11,207,200.58	NR	[NULL]	[NULL]	[NULL]	CANADIAN NATURAL RESOURCES	147638	75.910000	TMS
2510926; 13645RAF1	85,251.34	BBB-	BAA3	BBB	[NULL]	***CANADIAN PAC RY CO NEW NT	10530000	0.008096	TMS
1319573; 137801106	44,673.30	NR	[NULL]	NR	[NULL]	CANO PETROLEUM INC	18234	2.450000	TMS
8204823 138098108	63,394.50	NR	[NULL]	[NULL]	[NULL]	CANTEL MEDICAL CORP	6502	9.750000	TMS
556322 14040H105	10,414,001.47	Amj	[NULL]	A	[NULL]	CAPITAL ONE FINANCIAL CORP	198464	52.473000	TMS
1527701; 140501107	9,172.02	NR	[NULL]	[NULL]	[NULL]	CAPITAL SOUTHWEST CORP	66	138.970000	TMS
1097805; 14052H506	1,001,211.86	NR	[NULL]	NR	[NULL]	CAPITAL TRUST INC MD CL A NEW	96829	10.340000	TMS
1149890; 14055X102	225,090.00	NR	[NULL]	NR	[NULL]	CAPITALSOURCE INC	20500	10.980000	CHASE
2695850; 14055XAG7	55,015.90	BBmj	[NULL]	BB+	[NULL]	CAPITALSOURCE INC SR SUB CONV	9019000	0.006100	TMS
8349516 14067E506	194,238.00	NR	[NULL]	[NULL]	[NULL]	CAPSTEAD MORTGAGE COREIT US	16350	11.880000	TMS
1553619; 14075T107	234,273.90	NR	[NULL]	[NULL]	[NULL]	CARACO PHARM LABS LTD	15937	14.700000	TMS
1687675 140781105	1,312,170.76	BBB+mj	[NULL]	A-	[NULL]	CARBO CERAMICS INC	24268	54.070000	TMS
1960689; 14141R101	5,596.90	NR	[NULL]	[NULL]	[NULL]	CARDICA INC SHR USD 0.0	577	9.700000	TMS
2827822; 14159L103	150,398.55	NR	[NULL]	NR	[NULL]	CARDIONET INC	5479	27.450000	TMS
1015844; 143130102	3,283,865.34	NR	[NULL]	[NULL]	[NULL]	CARMAX INC SHR USD 0.5	216186	15.190000	TMS
1102045; 143658300	1,359,935.18	Amj	[NULL]	A+	[NULL]	CARNIVAL CORP COMMON PAIRE	34725	39.163000	TMS
1183712; 144285103	203,005.08	NR	[NULL]	[NULL]	[NULL]	CARPENTER TECHNOLOGY	7284	27.870000	TMS
3249431; 144577AA1	23,175.00	NR	[NULL]	[NULL]	[NULL]	CARRIZO OIL & GAS INC SR NT CONV	3000000	0.007725	TMS
1687722 147195101	210,356.24	NR	[NULL]	[NULL]	[NULL]	CASCADE CORP SHR USD (	4348	48.380000	TMS
1231299; 147528103	1,116,757.15	NR	[NULL]	[NULL]	[NULL]	CASEY'S GENERAL STORES INC	40099	27.850000	TMS
1194612; 148711104	878,770.88	NR	[NULL]	[NULL]	[NULL]	CASUAL MALE RETAIL GROUP INC	211243	4.160000	TMS
268594 149123101	10,363,044.34	NR	[NULL]	[NULL]	[NULL]	***CATERPILLAR INC MEXICAN LISTE	158806	65.256000	TMS
2907942; 149123BM2	2,108,867.35	A	A2	A	A+	CATERPILLAR INC MAKE WHOLE CA	2080000	1.013879	TMS
2113914; 149123BN0	57,166.54	A	A2	A	[NULL]	CATERPILLAR INC NTS	55000	1.039392	TMS
1929486; 14912L2Y6	5,171,915.38	A	A2	A	[NULL]	CATERPILLAR FINL SVCS CORP MEDIUM 1	5197391	0.995098	TMS
3113298; 14912L3U3	1,799,539.49	A	A2	A	A+	CATERPILLAR FINANCIAL SERVICES	1830000	0.983355	TMS

11881346	149205106	150,379.02	NR	[NULL]	[NULL]	[NULL]	CATO CORP-CL A	8598	17.490000	TMS
24717344	14965A101	2,561,359.23	NR	[NULL]	NR	[NULL]	CAVIUM NETWORKS INC	181271	14.130000	TMS
268650	150185106	2,131,882.47	NR	[NULL]	NR	[NULL]	CEDAR FAIR LP-DEP RCPTS REPSTG	95643	22.290000	TMS
9092453	15101Q108	138,901.56	NR	[NULL]	[NULL]	[NULL]	CELESTICA INC	19454	7.140000	TMS
268723	151020104	3,433,817.28	B-mj	[NULL]	B-	[NULL]	CELGENE CORP	53609	64.053000	TMS
14112633	151169AC3	187,753.60	B	B2	B	[NULL]	CELLU TISSUE HOLDINGS INC	20408000	0.009200	TMS
6725609	151191AH6	34,032.29	BBB	BAA2	BBB+	[NULL]	CELULOSA ARAUCO Y CONSTITUCION SA 8	3150000	0.010804	TMS
4193726	15133V208	182,421.02	B-mj	[NULL]	B-	[NULL]	CENTENNIAL COMMUNICATIONS CORPCL A	24853	7.340000	TMS
11548106	15135B101	43,858.08	NR	[NULL]	[NULL]	[NULL]	CENTENE CORP	2128	20.610000	TMS
2846845	15189T107	2,638,624.31	NR	[NULL]	[NULL]	[NULL]	CENTERPOINT ENERGY ISHR USD	188932	13.966000	TMS
9131217	152319109	311,315.02	NR	[NULL]	[NULL]	[NULL]	CENTILLIUM COMMUNICATIONS IN	502121	0.620000	TMS
30985791	153435AA0	542,252.00	B-mj	[NULL]	B-	[NULL]	CENTRAL EUROPEAN DISTR CORP CONV	600000	0.903753	TMS
30990781	153443AD8	4,152,452.65	BBmj	[NULL]	BB	[NULL]	CENTRAL EUROPEAN MEDIA ENTERPRI	4578814	0.906884	TMS
268869	153501101	7,602,050.88	NR	[NULL]	NR	[NULL]	***CENTRAL FUND OF CANADA LTD CL-A NC	715824	10.620000	TMS
449167	153527106	1,677,089.15	Bmj	[NULL]	B	[NULL]	CENTRAL GARDEN & PET CO	284735	5.890000	TMS
269066	156708109	3,294,462.16	OTHmj	[NULL]	C	[NULL]	CEPHALON INC	43611	75.542000	TMS
15798011	156708AP4	1,725.94	B-mj	[NULL]	B-	[NULL]	CEPHALON INC CONV SR SUB NT	105000	0.016438	TMS
16060701	15672C108	46,000.00	NR	[NULL]	[NULL]	[NULL]	CERAGENIX PHARMACEUTICALS INC	40000	1.150000	TMS
8208498	156782104	1,263,003.52	NR	[NULL]	[NULL]	[NULL]	CERNER CORP	26527	47.612000	TMS
8486	156884G36	286.00	NR	[NULL]	NR	[NULL]	CATS SER S-INT PMT ON 2009/14&PRIN 12.5	29000	0.009862	TMS
269156	158496109	275,258.88	B-mj	[NULL]	B-	[NULL]	CHAMPION ENTERPRISES INC	44112	6.240000	TMS
8868445	159864107	1,633,323.79	NR	[NULL]	[NULL]	[NULL]	CHARLES RIVER LABORATORIES	26129	62.510000	TMS
5473950	160900HX7	1,300,065.83	A	A2	AA	NR	UNIVERSITY MED CHARLESTON A SAVRS	1300000	1.000051	TMS
9627126	160900HY5	50,001.94	A	A2	AA	[NULL]	CHARLESTON CNTY S C HOSP FACS P/C 06	50000	1.000039	TMS
269262	161133103	2,359,246.97	Bmj	[NULL]	B	[NULL]	CHARMING SHOPPES INC	448782	5.257000	TMS
27626541	161133AE3	9,084.38	B-mj	[NULL]	B-	[NULL]	CHARMING SHOPPES INC SR CONV N1	1425000	0.006375	TMS
12956861	161175AA2	7,546,460.69	B-	B3	B-	B	CHARTER COMMUNICATIONS OPERATIMAK	8290000	0.910309	TMS
5327311	16117M107	246,894.82	NR	[NULL]	[NULL]	[NULL]	CHARTER COMMUNICATIO SHR US	287087	0.860000	TMS
2645530	161505BA9	0.05	AAAamn	NR	NR	AAA	CCMSC 1997-1 X CHASE COMMERC	4965418	0.000000	MTS
11278191	161542CP8	850,000.00	AAA	AAA	AAA	AAA	CFLAT 2003-C1 1A5 CHASE FUNDING	1000000	0.850000	MTS
11677431	161546GJ9	478,945.30	AAA	AAA	AAA	AAA	CFAB 2003-5 1A4 CHASE FUNDING M	500000	0.957891	MTS
25001581	16163HBC4	17,994,961.11	AAA	AAA	AAA	AAA	CHASE 2007-S3 2A1 CHASE MORTGA	20498470	0.877869	MTS
12086351	162362FR3	650,002.37	AAAmm	AAA	N.R.	AAA	CHATTANOOGA TN	650000	1.000004	TMS
25220991	163316AA0	50,000.59	AAA	Aaa	AAA	[NULL]	CHELSEA MASS LEASE REV SAVRS P/C 06/	50000	1.000012	TMS
1687892	16359R103	950,951.00	NR	[NULL]	[NULL]	[NULL]	CHEMED CORP SHR USD 1	20233	47.000000	TMS
269438	163731102	236,213.18	BBB+mj	[NULL]	A-	[NULL]	CHEMICAL FINANCIAL CORP	8029	29.420000	TMS
24673471	164095CS8	1,793.17	A	A2	AA	[NULL]	CHENANGO VY CENT SCH DIST N Y SERIAL	175000	0.010247	TMS
23811371	16411Q101	163,000.00	NR	[NULL]	NR	[NULL]	CHENIERE ENERGY PARTNERS L P COMM	20000	8.150000	TMS
7077595	16411R208	536,078.34	NR	[NULL]	[NULL]	[NULL]	CHENIERE ENERGY INC SHR USD	205394	2.610000	TMS
16802521	165167842	69,930.00	Bmn	[NULL]	[NULL]	B+	CHESAPEAKE ENERGY CORP 4.5% CUM	666	105.000000	TMS
25176951	165167BZ9	27,036,820.41	BBmm	BA3	BB	BB	CHESAPEAKE ENERGY CORP	24335000	1.111026	TMS
32458801	165167CB1	17,425,855.65	BBmm	BA3	BB	BB	CHESAPEAKE ENERGY CORP	22183000	0.785550	TMS
8763328	166764100	23,078,051.19	NR	[NULL]	[NULL]	[NULL]	CHEVRON CORP	279795	82.482000	TMS
1625019	168615102	26,880.00	NR	[NULL]	[NULL]	[NULL]	CHICO'S FAS INC SHR USD 0	4000	6.720000	CHASE
8460740	168905107	15,837,481.30	NR	[NULL]	[NULL]	[NULL]	CHILDREN'S PLACE	431539	36.700000	TMS

237304416937S102	45,709.76	NR	[NULL]	NR	[NULL]	CHINA ARCHITECTURAL ENGINEERING	5911	7.733000	TMS
237479116938R103	160,248.13	NR	[NULL]	NR	[NULL]	CHINA FIRE & SEC GROUP INC	14219	11.270000	TMS
232619616941J106	82,483.64	NR	[NULL]	NR	[NULL]	CHINA PRECISION STEEL INC	18285	4.511000	TMS
2400728 16941M109	1,034,434.60	NR	[NULL]	[NULL]	[NULL]	CHINA MOBILE LTD 1 ADR REPR 05.00 SH	20027	51.652000	TMS
7044667 16941R108	449,536.22	NR	[NULL]	[NULL]	[NULL]	***CHINA PETE & CHEM CORP SPONSORE	5501	81.719000	TMS
256756616942J105	81,155.06	NR	[NULL]	[NULL]	[NULL]	CHINA SECURITY & SURSHR USD	5543	14.641000	TMS
252920116942X104	4,283,021.07	NR	[NULL]	[NULL]	[NULL]	***CHINA SUNERGY CO LTD SPONSOREI	511711	8.370000	TMS
1864906169656105	1,416,365.51	NR	[NULL]	NR	[NULL]	CHIPOTLE MEXICAN GRILL INC CL A	23745	59.649000	TMS
2157080169656204	660,993.49	NR	[NULL]	NR	[NULL]	***CHIPOTLE MEXICAN GRILL INC CLASS B	13837	47.770000	TMS
3048613170032AT3	49,236.00	OTHmj	[NULL]	CCC+	[NULL]	CHIQUITA BRANDS INTL INC CONVERTIB	5280000	0.009325	TMS
222465617025AAT9	62,520.00	OTHmn	NR	NR	CC	CWMBS 2006-17 B3 COUNTRYWIDE I	1042000	0.060000	MTS
222465717025AAV4	34,670.82	NR	NR	NR	NR	CWMBS 2006-17 B5 COUNTRYWIDE I	781931	0.044340	MTS
270363317025TBU4	311,377.50	OTHmn	NR	NR	CCC	CWHL 2007-15 B2 COUNTRYWIDE H	4151700	0.075000	MTS
1004300170388102	49,850,000.00	NR	[NULL]	[NULL]	[NULL]	CHOICEPOINT INC	1000000	49.850000	TMS
5748537 170404305	265,594.06	NR	[NULL]	NR	[NULL]	CHORDIANT SOFTWARE ISHR USD	52802	5.030000	TMS
269711 171232101	472,884.61	BBB+mj	[NULL]	A-	[NULL]	CHUBB CORP	8336	56.728000	TMS
269724 171340102	640,610.58	Amj	[NULL]	A	[NULL]	CHURCH & DWIGHT CO INC	10063	63.660000	TMS
527145 17163B102	19,749.95	Bmj	[NULL]	B	[NULL]	CIBER INC	2651	7.450000	TMS
2010317 171779309	852,390.75	NR	[NULL]	[NULL]	[NULL]	CIENA CORP SHR USD 0.0	84815	10.050000	TMS
1963563171779AB7	1,207,645.21	Bmj	[NULL]	B+	[NULL]	CIENA CORP SR NT CONV	2130000	0.566970	TMS
1226565171871106	18,227,745.93	NR	[NULL]	[NULL]	[NULL]	CINCINNATI BELL INC	5823561	3.130000	TMS
269787 172062101	2,534,249.00	Amj	[NULL]	A	[NULL]	CINCINNATI FINANCIAL CORP	94210	26.900000	TMS
269878 17275R102	27,100,319.91	Bmj	[NULL]	B+	[NULL]	CISCO SYSTEMS INC	1193321	22.710000	TMS
269907 172908105	253,399.07	Amj	[NULL]	A+	[NULL]	CINTAS CORP	8086	31.338000	TMS
1455236 172921AA6	1,126,656.25	NR	[NULL]	NR	[NULL]	CMSI 87-01 A1 CMO SER 87-01 CITICORP M	1163000	0.968750	MTS
713273 172921AL2	569,600.00	AAmj	[NULL]	AA	[NULL]	CMSI 1987-10 A1 CMO SER 87-10 CITICORP I	640000	0.890000	MTS
2294392172967101	18,251,456.29	NR	[NULL]	[NULL]	[NULL]	***CITIGROUP INC UK LISTED	1089184	16.757000	TMS
3405254172967EU1	530,371.20	Amm	AA3	[NULL]	AA-	CITIGROUP INC	570000	0.930476	TMS
1075207173066200	184,146.00	A	A1	A	A+	CITIGROUP CAPITAL IX 6.00% TRUST F	14100	13.060000	TMS
8517949 17306N203	161,923.43	NR	[NULL]	[NULL]	[NULL]	CITIGROUP CAPITAL VI PFD 7.1250 31Jul31	11144	14.530100	TMS
8714994 17306R204	597,793.46	NR	[NULL]	[NULL]	[NULL]	CITIGROUP CAPITAL VI PFD 6.9500 15Sep31	41921	14.260000	TMS
155226017306X102	1,241,101.92	NR	[NULL]	NR	[NULL]	CITI TRENDS INC	56568	21.940000	TMS
192404217307G2Z0	67,925.00	AAAmm	NR	AAA	AAA	CMLTI 06-AR1 MTG BKD NT CL 1-ACITIGROL	95000	0.715000	MTS
138691717307GJX7	560,778.77	AAA	AAA	AAA	NR	CMLTI 2004-HYB3 1A CITIGROUP MOF	800000	0.700973	MTS
2908003173085200	118,314.90	A	A1	A	A+	CITIGROUP CAPITAL XX 7.875% ENHAN	7733	15.300000	TMS
223287117310MAQ1	5,896,392.32	BBB+mm	A3	NR	A-	CGCMT 2006-C5 E CITIGROUP COMI	14201000	0.415210	MTS
240736117311H209	131,011.45	Amj	[NULL]	A	[NULL]	CITIGROUP CAP XVII 6.35% ENHANCE	10481	12.499900	TMS
274412317311QAL4	360,791.52	BBBmm	NR	BBB	BBB	CGCMT 2007-C6 J CITIGROUP COMM	1500000	0.240528	MTS
8517625 17453BAJ0	10,626,456.63	BB	BA2	BB	BB	CITIZENS COMMUNICATIONS CO MAKE W	12725000	0.835085	TMS
270002 178566105	2,258,953.45	Amj	[NULL]	A	[NULL]	CITY NATIONAL CORP	34567	65.350000	TMS
270033 179895107	840,659.10	Amj	[NULL]	A	[NULL]	CLARCOR INC	20985	40.060000	TMS
2838308181059KR6	2,052.18	AA	AA2	AA	[NULL]	CLARK CNTY NEV SCH DIST FOR ISLTGO R	200000	0.010261	TMS
2402700185385309	309,167.38	NR	[NULL]	NR	[NULL]	CLEARWIRE CORP CL A	30385	10.175000	TMS
270138 185896107	29,974,267.38	B-mj	[NULL]	B-	[NULL]	CLEVELAND CLIFFS INC	433029	69.220000	TMS
125947218712Q103	33,131.52	NR	[NULL]	NR	[NULL]	CLIFTON SAVINGS BANK SLA	2876	11.520000	TMS

117805618725U109	11,611,481.00	OTHmj	[NULL]	C	[NULL]	CLINICAL DATA INC NEW	721210	16.100000	TMS
344144818885JK17	249,783.33	A1	P1	A1	[NULL]	C/P CLIPPER RECEIVABLES CO LLC	250000	0.999133	MTS
270185 189054109	1,884,316.81	Amj	[NULL]	A	[NULL]	CLOROX CO	29657	63.537000	TMS
195728318914E106	1,558,655.20	OTHmj	[NULL]	C	[NULL]	CLOUGH GLOBAL OPPORTUNITIES FDSH B	125698	12.400000	TMS
7031824 189754104	638,265.28	NR	[NULL]	NR	[NULL]	COACH INC	22411	28.480000	TMS
262058118976GBD7	3,975.29	OTHmn	NR	NR	CC	CMALT 2007-A6 CITIMORTGAGE AL	509000	0.007810	MTS
7061362 190358AE1	77,000.00	Bmj	B2	NR	[NULL]	COAST INVESTMENT GRADE FRN 20151017	11000000	0.007000	TMS
2262563190749AM3	10,446,809.81	Amm	NR	A	A	CWCI 2006-C1 D CW CAPITAL COBA	24804000	0.421174	MTS
2263230190749AU5	6,610,531.43	BBB-mm	NR	BBB-	BBB-	CWCI 2006-C1 H CW CAPITAL COBA	24803000	0.266521	MTS
1340560190897108	232,721.67	NR	[NULL]	[NULL]	[NULL]	COBIZ FINANCIAL INC	19281	12.070000	TMS
270293 191216100	53,962,464.34	Amj	[NULL]	A	[NULL]	COCA COLA CO	1011537	53.347000	TMS
1984091192108108	510,142.10	NR	[NULL]	[NULL]	[NULL]	***COEUR D ALENE MINES CORP CANADIA	287404	1.775000	TMS
1707478192108AQ1	13,826.78	NR	[NULL]	[NULL]	[NULL]	COEUR D'ALENE MINES CO 1.25% 01/15/24 C	1878000	0.007363	TMS
130828819239Y108	1,553,309.54	NR	[NULL]	NR	[NULL]	COGENT INC	130794	11.876000	TMS
3352547 192446102	5,101,283.52	Bmj	[NULL]	B+	[NULL]	COGNIZANT TECHNOLOGY SOLUTIONSCOF	211496	24.120000	TMS
8974545 192479103	26,856.94	NR	[NULL]	[NULL]	[NULL]	COHERENT INC	731	36.740000	TMS
2235695 19259P300	41,222.44	NR	[NULL]	[NULL]	[NULL]	COINSTAR INC SHR USD 0.1	1223	33.706000	TMS
2408283193459302	222,730.04	NR	[NULL]	NR	[NULL]	COLEMAN CABLE INC	17524	12.710000	TMS
3200447194014106	48,392.82	NR	[NULL]	NR	[NULL]	COLFAX CORPORATION	2702	17.910000	TMS
2463289 194162103	6,923,847.14	NR	[NULL]	[NULL]	[NULL]	***COLGATE PALMOLIVE CO (FRANKFUR	90166	76.790000	TMS
101297319416QDD5	7,407.83	A	AA3	AA-	AA-	COLGATE-PALMOLIVE CO MEDIUM TEF	750000	0.009877	TMS
8218992 198516106	3,531,480.44	NR	[NULL]	[NULL]	[NULL]	COLUMBIA SPORTSWEAR CO	77004	45.861000	TMS
1801934199491SA0	2,948.91	AAAmmj	[NULL]	AAA	[NULL]	COLUMBUS OHIO VAR PURP GO T	275000	0.010723	TMS
8199849 20029PAM1	102,256.00	BBB+mm	BAA2	BBB+	BBB+	COMCAST CABLE COMMUNICATION	10000000	0.010226	TMS
104220120030N101	51,894,072.65	B-mj	[NULL]	B-	[NULL]	COMCAST CORP NEW CL A	2541709	20.417000	TMS
1046291120030N200	1,505,090.80	NR	[NULL]	[NULL]	[NULL]	COMCAST CORP-SPECIAL CL A	77582	19.400000	CHASE
2755622120030NAU5	2,925,249.80	BBB+mm	BAA2	BBB+	BBB+	COMCAST CORP MAKE WHOLE C/	2992000	0.977690	TMS
2755621120030NAV3	47,089.50	BBB+mm	BAA2	BBB+	BBB+	COMCAST CORP MAKE WHOLE C/	5000000	0.009418	TMS
1087639120035AAA2	2,371,083.34	BB	BA2	BB	BB	COMED FINANCING III MAKE WHOLE C	3500000	0.677452	TMS
1490283 200380AR4	18,204,372.90	Bmj	B2	[NULL]	[NULL]	CSB 1988-1 A SERIES 88-1 COMFED SAVI	20227081	0.900000	MTS
2358446 200380AV5	0.00	OTHmj	CAA1	[NULL]	[NULL]	CSB 1988-5 A SERIES 88-5 COMFED SAVI	4000000	0.000000	MTS
2452600120047NAK8	9,770,668.48	AAA	AAA	AAA	NR	COMMERICAL MORTGAGE COMMERC	5.63E+08	0.017359	MTS
4512743 201730AJ7	267,626.11	AAA	AAA	AAA	[NULL]	CMAT 99-C1 X CMO SERIES 99-C1 COMMERC	9250000	0.028933	MTS
2224099 203372107	517,782.95	B-mj	[NULL]	B-	[NULL]	COMMScope INC	12769	40.550000	TMS
1653176 203607106	306,742.18	NR	[NULL]	[NULL]	[NULL]	COMMUNITY BANK SYSTESH	11269	27.220000	TMS
1738242 204149108	345,189.00	Amj	[NULL]	A	[NULL]	COMMUNITY TRUST BANCORP INC	8851	39.000000	TMS
521588 20440W105	8,351,613.60	NR	[NULL]	[NULL]	[NULL]	***COMPANHIA SIDERURGICA NACIONAL	345108	24.200000	TMS
9370572 204412209	120,971,314.90	NR	[NULL]	[NULL]	[NULL]	CIA VALE DO RIO DOCE 1 ADR REPR 01.00 S	5897300	20.513000	TMS
1002475120478N100	388,738.33	NR	[NULL]	[NULL]	[NULL]	COMPUCREDIT CORP	84674	4.591000	TMS
1700905120478NAB6	3,905.00	NR	[NULL]	[NULL]	[NULL]	COMPUCREDIT CORP SR NT CONV	1100000	0.003550	TMS
11765681204912AQ2	9,965,774.79	BB	BA1	BB+	[NULL]	CA INC CONV BOND 1.625%15Dec09	8671000	1.149322	TMS
271187 205363104	1,727,779.46	Bmj	[NULL]	B+	[NULL]	COMPUTER SCIENCES CORP	40603	42.553000	TMS
30929791205363AJ3	2,717,436.71	BBB+	BAA1	A-	BBB+	COMPUTER SCIENCES CORP MAKE WH	2648000	1.026222	TMS
271265 205768203	683,313.71	B-mj	[NULL]	B-	[NULL]	COMSTOCK RESOURCES INC NEW	13232	51.641000	TMS
1614370120581E104	45,754.32	NR	[NULL]	[NULL]	[NULL]	COMSYS IT PARTNERS INC	3732	12.260000	TMS

463283	205862402	9,682,396.76	B-mj	[NULL]	B-	[NULL]	COMVERSE TECHNOLOGY INC NEW	899851	10.760000	TMS
1111113	205862AL9	171,990.00	Bmj	[NULL]	B+	[NULL]	COMVERSE TECHNOLOGY INC ZERO YIE	189000	0.910000	TMS
1475606	205862AM7	13,650,000.00	Bmj	[NULL]	B+	[NULL]	COMVERSE TECHNOLOGY INC	15000000	0.910000	TMS
1663563	206016107	304,160.00	NR	[NULL]	[NULL]	[NULL]	CONCEPTUS INC SHR USD	19010	16.000000	CHASE
4150102	206708109	3,947,666.00	NR	[NULL]	[NULL]	[NULL]	CONCUR TECHNOLOGIES INC	88216	44.750000	TMS
1548666	207410AD3	30,600.00	B	B1	B	[NULL]	CONMED CORP	3000000	0.010200	TMS
3323012	20772GP44	1,576.76	A	AA3	AA	[NULL]	CONNECTICUT ST GO BDS 2008B GO	150000	0.010512	TMS
2788625	20774HB29	300,001.83	OTH	VMIG1	AAA	[NULL]	CONNECTICUT ST HEALTH & EDL FACS AL	300000	1.000006	TMS
2787203	20774UPP4	195,518.00	AAA	AAA	AAA	[NULL]	CONNECTICUT ST HEALTH & EDL FAEDL FA	20000000	0.009776	TMS
1258046	208201CR2	748.66	AAAmj	AAA	NR	[NULL]	CONNETQUOT CENT SCH DIST N Y ISLIP G/	73600	0.010172	TMS
9222516	20846QJJ8	5,014,232.27	AAA	AAA	AAA	NR	CNFHE 02-A A5 CONSECO FINANC	5000000	1.002846	MTS
9779662	20847TBQ3	5,138,246.70	AAA	AAA	AAA	AAA	CNFHE 2002-B A3 CONSECO FINANC	5125000	1.002585	MTS
1709659	209034107	109,387.08	NR	[NULL]	[NULL]	[NULL]	CONSOLIDATED COMMUNICATIONS	7206	15.180000	TMS
271653	209115104	3,163,479.94	Amj	[NULL]	A	[NULL]	CONSOLIDATED EDISON SHR USD	69049	45.815000	TMS
2829199	210313102	83,148.00	NR	[NULL]	NR	[NULL]	CONSTANT CONTACT INC	4264	19.500000	TMS
2234916	21038E101	12,593,544.45	NR	[NULL]	[NULL]	[NULL]	CONSTELLATION ENERGYUNIT NP	1253089	10.050000	TMS
2559801	210795308	527,957.79	NR	[NULL]	[NULL]	[NULL]	***CONTINENTAL AIRLIN CLASS B COM	28847	18.302000	TMS
2451984	21079QAA2	75,000.00	B	B1	B+	[NULL]	CONTINENTAL AIRLS PASS THRU TR2007-1C	10000000	0.007500	TMS
7938829	210805DK0	79,884.00	BB	BA1	BB	[NULL]	CONTINENTAL AIRLS PASS THRU TRS SER	10000000	0.007988	TMS
2525127	212015101	2,084,396.87	NR	[NULL]	[NULL]	[NULL]	CONTINENTAL RESOURCESHR US	56726	36.745000	TMS
3654657	212485106	553,308.45	NR	[NULL]	[NULL]	[NULL]	CONVERGYS CORP SHR USD	36235	15.270000	TMS
1345886	216640AE2	9,293.33	BBB+	BAA1	BBB+	[NULL]	COOPER CAMERON CORP CONV SR E	4000	2.323332	TMS
1030833	216648402	3,298,437.03	NR	[NULL]	[NULL]	[NULL]	COOPER COS INC/THE	90791	36.330000	TMS
1353714	217202100	5,975,195.10	NR	[NULL]	NR	[NULL]	COPANO ENERGY LLC COM UNITS	246705	24.220000	TMS
527183	217204106	345,340.18	Bmj	[NULL]	B+	[NULL]	COPART INC	7887	43.786000	TMS
3226658	2177M1AF4	6,439,451.00	A1	P1	A1+	[NULL]	CORAL CP TRUST	6439451	1.000000	MTS
3327199	2177M3AG8	838,751.00	NR	[NULL]	[NULL]	[NULL]	CORAL CP TRUST	838751	0.100000	MTS
3165000	2177M8AF9	186,277.00	A1	P1	A1+	[NULL]	CORAL CP TRUST	186277	1.000000	MTS
3327200	2177MCAC	8,121,350.00	NR	[NULL]	[NULL]	[NULL]	CORAL CP TRUST	8121350	1.000000	MTS
1931779	218681104	26,324.74	NR	[NULL]	[NULL]	[NULL]	CORE-MARK HOLDING CO INC	983	26.780000	TMS
2296501	21868FAB9	67,101.08	NR	[NULL]	[NULL]	[NULL]	CORE LABORATORIES LP	55000	1.220020	TMS
7949159	219023108	17,859,818.82	NR	[NULL]	[NULL]	[NULL]	CORN PRODUCTS INTL INC	535270	33.366000	TMS
1077493	219675FZ3	2,602.90	A	AA3	AA	[NULL]	CORONA CALIF CMNTY FACS DIST G/O RFE	250000	0.010412	TMS
9420825	219868AN6	7,076.53	A	A1	A+	A+	CORP ANDINA DE FOMENTO 6.875% 201203	665000	0.010641	TMS
1549738	219868BK1	4,487.75	A	A1	A+	A+	CORP ANDINA DE FOMENTO 5.125% 201505	475000	0.009448	TMS
2264991	219868BL9	18,800.02	A	A1	A+	[NULL]	CORP ANDINA DE FOMENTO 5.750% 201701	1954000	0.009621	TMS
1402049	21987BAJ7	253.24	A	AA3	A	[NULL]	CORP NACIONAL DEL COBRE DE CHILE - CC	26000	0.009740	TMS
1100979	21988G270	1,183,070.24	NR	[NULL]	[NULL]	[NULL]	CORPORATE-BACKED TRU PFD 8.0000 16JL	139513	8.480000	TMS
1072297	21988G312	17,616.00	BBB-	BAA1	BBB-	[NULL]	CORPORATE BACKED TR CTFS PFD 7.87	960	18.350000	TMS
8873501	21988G551	1,840,446.00	OTH	CAA1	BBB+	[NULL]	CBTC FORD MOTOR CO SER 2001-36A-1 7.5	207960	8.850000	TMS
1261314	21988K859	65,100.00	NR	[NULL]	[NULL]	[NULL]	CORPORATE BACKED TR CTFS 2004-6 G	7000	9.300000	TMS
1086633	22082K209	1,600,890.00	BBB-mj	[NULL]	BBB-	[NULL]	CORTS TR II FORD NTS 8.00% CORP-BI	186150	8.600000	TMS
1305567	220873103	649,174.05	NR	[NULL]	[NULL]	[NULL]	CORUS BANKSHARES INC	88323	7.350000	TMS
516380	22160K105	9,807,327.28	NR	[NULL]	[NULL]	[NULL]	COSTCO WHOLESALE CORSHR US	144589	67.829000	TMS
2780499	22160QAC6	4,650.00	BBB+	A3	A-	[NULL]	COSTCO WHOLESALE COR CONV BOND ZE	3000	1.550000	TMS



9076732 221643AB5	8,959,172.73	OTH	B3	CCC	[NULL]	COTT BEVERAGES USA INC	12795000	0.700209	TMS
25302396 222372AL8	58,200.00	AA	AA2	AA	A+	COUNTRYWIDE FINANCIAL CORP	6000000	0.009700	TMS
31113726 222372AM6	10,203,760.89	AA	AA2	AA	A+	COUNTRYWIDE FINANCIAL CORP	10740740	0.950005	TMS
2907881 222372AN4	11,790,000.00	AA	AA2	AA	[NULL]	COUNTRYWIDE FINANCIAL CONV BOND FRN	12000000	0.982500	TMS
3048655 222372AP9	30,552,995.19	Amm	[NULL]	AA	A+	COUNTRYWIDE FINANCIAL CORP	32503000	0.940005	TMS
10728826 22237LNG3	7,109.73	AA	AA2	AA	A+	COUNTRYWIDE HOME LOANS INC	900000	0.007900	TMS
12632126 22237LPA4	670,521.93	AA	AA2	AA	A+	COUNTRYWIDE HOME LOANS INC	779000	0.860747	TMS
15836306 22238HAG5	39,345.00	AA	AA2	AA	A+	COUNTRYWIDE FINANCIAL CORP	4300000	0.009150	TMS
23693166 22239EAQ9	42,560.00	OTH	CA	CCC	NR	CWHL 2007-HYB1 B2 COUNTRYWIDE	1600000	0.026600	MTS
1690340 222660102	103,092.96	NR	[NULL]	[NULL]	[NULL]	COURIER CORP SHR USD 1	4764	21.640000	TMS
8290496 222816100	8,883,320.48	NR	[NULL]	[NULL]	[NULL]	COVANCE INC	94597	93.907000	TMS
2398918 22282E102	323,825.94	B-mj	[NULL]	B-	[NULL]	COVANTA HOLDING CORPORATION	13239	24.460000	TMS
32633006 22303QAG5	3,670,529.31	BBB+	Baa1	A-	A	COVIDIEN INTERNATIONAL FINANCE SA 6.00	3602000	1.019025	TMS
19491796 223621103	459,075.00	NR	[NULL]	NR	[NULL]	COWEN GROUP INC	61210	7.500000	TMS
272824 224399105	519,300.10	B-mj	[NULL]	B-	[NULL]	CRANE CO	16279	31.900000	TMS
2388930 22540AAN8	0.00	AAAmm	AAA	[NULL]	AAA	CSFB 97-C1 AX SERIES 97-C1 CS FIRST BC	3850000	0.000000	MTS
8967632 22540VFAQ0	904,548.00	AAA	AAA	AAA	NR	CSFB 01-26 5A1 CS FIRST BOSTON	1000000	0.904548	MTS
8865549 22541LAB9	1,031.00	A	AA1	AA-	AA-	CRED SIUS FIRST BOST-NY	100000	0.010310	TMS
12864966 22541SDT2	445,266.36	AAA	AAA	AAA	NR	CSFB 2004-AR3 3A1 CS FIRST BOSTC	454141	0.980458	MTS
13674816 22541SDW1	288,192.36	AAA	AAA	AAA	NR	CSFB 2004-AR3 5A1 CS FIRST BOSTC	400000	0.720481	MTS
31429206 225448208	1,004,550.00	A	Aa3	A	A+	***CREDIT SUISSE GUERNSEY BRH CAP NT	54300	18.500000	TMS
25165987 225448AB5	70,201.81	A	AA3	A	A+	CREDIT SUISSE GUERNSEY LTD FRN PERP	9318000	0.007534	TMS
8335396 22544F103	75,421.50	NR	[NULL]	[NULL]	[NULL]	CREDIT SUISSE HIGH YIELD BD FDSH BEN I	35915	2.100000	TMS
2071924 226406106	5,317.83	NR	[NULL]	[NULL]	[NULL]	***CRESUD S A C I F Y A SPONSORED AT	483	11.010000	TMS
33271976 22661EAK9	50,232.00	NR	[NULL]	[NULL]	[NULL]	CRIMSON COMMERCIAL PAPER TRUST	50232	1.000000	MTS
34378746 22662FAA7	8,473,000.00	NR	[NULL]	[NULL]	[NULL]	CRIMSON COMMERCIAL PAPER TRSTD	8473000	1.000000	MTS
16573456 227046109	572,149.47	NR	[NULL]	NR	[NULL]	CROCS INC	154468	3.704000	TMS
22615496 22765U102	191,045.14	NR	[NULL]	[NULL]	[NULL]	CROSSTEX ENERGY LP LP	9581	19.940000	TMS
12161526 22765Y104	1,646,676.50	NR	[NULL]	NR	[NULL]	CROSSTEX ENERGY INC	61558	26.750000	TMS
22498776 22822RAJ9	912,976.06	Amm	A2	NR	A	CCI 2006-1A C CROWN CASTLE TO	1000000	0.912976	MTS
22498776 22822RANC	42,780.00	BBmm	BA2	NR	BB	CCI 2006-1A G CROWN CASTLE TO	62000	0.690000	MTS
9223826 228411104	59,725.56	NR	[NULL]	[NULL]	[NULL]	CROWN MEDIA HOLDINGS-CLASS A	11757	5.080000	TMS
12868156 228834107	9,720.00	NR	[NULL]	NR	[NULL]	CRUSADER ENERGY GROUP INC	2700	3.600000	TMS
8208502 228903100	123,880.80	NR	[NULL]	[NULL]	[NULL]	CRYOLIFE INC	8724	14.200000	TMS
21132186 22942KAC4	5,997,851.11	AAA	AAA	AAA	AA	CSMC 2006-7 1A3 CREDIT SUISSE M	10000000	0.599785	MTS
12026056 22943F100	39,453,175.81	NR	[NULL]	[NULL]	[NULL]	***CTRIPO.COM INTL LTD AMERICAN DEF	867923	45.457000	TMS
12277666 229669106	12,870.33	NR	[NULL]	[NULL]	[NULL]	CUBIC CORP	473	27.210000	TMS
20320016 229678AC1	392,599.09	NR	[NULL]	[NULL]	[NULL]	CUBIST PHARMACEUTICA CONV BOND 2.25	410000	0.957559	TMS
273191 229899109	1,255,952.25	Amj	[NULL]	A	[NULL]	CULLEN FROST BANKERS INC	20985	59.850000	TMS
273211 231021106	4,142,857.90	Bmj	[NULL]	B	[NULL]	CUMMINS INC	76255	54.329000	TMS
6552904 231269101	470,768.68	NR	[NULL]	NR	[NULL]	CURIS INC	370684	1.270000	TMS
2918412 23126R101	361,265.36	OTHmj	[NULL]	C	[NULL]	CURAGEN CORP	420076	0.860000	TMS
8208503 231561101	1,717,603.42	NR	[NULL]	[NULL]	[NULL]	CURTISS-WRIGHT CORP	33358	51.490000	TMS
22309556 23245GAA9	331,132.44	A	AA3	AAA	NR	CWALT 2006-OC9 A1 CWALT	400000	0.827831	MTS
2024279 23251P102	330,139.12	NR	[NULL]	[NULL]	[NULL]	CYBERONICS INC SHR USD	18891	17.476000	TMS

608496	232572107	1,601,537.26	Bmj	[NULL]	B	[NULL]	CYMER INC	57411	27.896000	TMS
1301266	232674507	495,482.12	NR	[NULL]	[NULL]	[NULL]	CYPRESS BIOSCIENCE INC	84280	5.879000	TMS
1300774	23282W100	233,499.20	NR	[NULL]	NR	[NULL]	CYTOKINETICS INC	53068	4.400000	TMS
1788852	23311P100	33,210,973.05	NR	[NULL]	[NULL]	[NULL]	DCP MIDSTREAM PARTNERSHIP	1698771	19.550000	TMS
2303738	233153105	631,083.12	NR	[NULL]	[NULL]	[NULL]	***DCT INDUSTRIAL TRUST INC	84823	7.440000	TMS
4299989	23322BCX4	0.08	AAAmm	AAA	[NULL]	AAA	DLJCM 98-CF2 S CMO SER 98-CF2 DLJ COMI	7700000	0.000000	MTS
447792	23331A109	1,662,682.03	Amj	[NULL]	A	[NULL]	D R HORTON INC	122292	13.596000	TMS
576717	233326107	2,047,230.56	Bmj	[NULL]	B+	[NULL]	DST SYSTEMS INC-DEL	36247	56.480000	TMS
1153568	233326AD9	11,700.00	NR	[NULL]	[NULL]	[NULL]	DST SYSTEMS INC	1000000	0.011700	TMS
1600099	23334L102	262,474.14	NR	[NULL]	NR	[NULL]	DSW INC	18535	14.161000	TMS
2249962	23339M105	9,408,411.06	NR	[NULL]	[NULL]	[NULL]	DWS DREMAN VALUE INCOME EDGE FUND	1091463	8.620000	TMS
6404029	233835AK3	96.23	BBB+	A3	A-	[NULL]	DAIMLER FINANCE NORTH AMERICA LLC 8.0	9000	0.010692	TMS
8195779	233835AQ0	95,931.76	BBB+	A3	A-	A-	DAIMLERCHRYSLER NA HLDG CORP BO	9441000	0.010161	TMS
1190535	233835AW7	152,135.08	BBB+	A3	A-	A-	DAIMLER FINANCE NORTH AMERICA	15273000	0.009961	TMS
3043586	235825205	4,900,951.00	NR	[NULL]	NR	[NULL]	DANA HOLDING CORP	891082	5.500000	TMS
273690	235851102	1,000,159.20	Amj	[NULL]	A+	[NULL]	DANAHER CORP	13443	74.400000	TMS
9884744	235851AF9	5,634.38	A	A2	A+	[NULL]	DANAHER CORP	5000	1.126876	TMS
1651662	237194105	211,337.53	NR	[NULL]	[NULL]	[NULL]	DARDEN RESTAURANTS ISHR	7193	29.381000	TMS
2027457	237502109	3,805.18	NR	[NULL]	[NULL]	[NULL]	DARWIN PROFESSIONAL UNDERWRI	122	31.190000	TMS
1287653	238113104	310,939.20	NR	[NULL]	[NULL]	[NULL]	DATASCOPE CORP	6040	51.480000	TMS
3593928	239359102	297,577.24	NR	[NULL]	[NULL]	[NULL]	DAWSON GEOPHYSICAL CSHR	5909	50.360000	TMS
1829385	239427AG2	20,010,000.00	AAAmmj	AAA	NR	[NULL]	DAWSON RIDGE MET DIST #1 COLO 0-CPN (	20010000	1.000000	TMS
1153693	239427AH0	10,000,000.00	AAAmmj	AAA	NR	[NULL]	DAWSON RIDGE MET DIST #1 COLO 0-CPN (	10000000	1.000000	TMS
1805294	242309102	1,801,816.92	NR	[NULL]	[NULL]	[NULL]	DEALERTRACK HOLDINGSSHR	104031	17.320000	TMS
9092454	242370104	1,125,880.85	NR	[NULL]	[NULL]	[NULL]	DEAN FOODS CO	47998	23.456828	TMS
1284946	243537107	1,631,620.18	NR	[NULL]	[NULL]	[NULL]	DECKERS OUTDOOR CORP	15413	105.860000	TMS
9112636	243586104	105,717.60	NR	[NULL]	[NULL]	[NULL]	DECODE GENETICS INC	264294	0.400000	TMS
1390386	243586AB0	2,259,878.48	NR	[NULL]	[NULL]	[NULL]	DECODE GENETICS INC	22565000	0.100150	TMS
2234821	243586AC8	1,402,096.11	NR	[NULL]	[NULL]	[NULL]	DECODE GENETICS INC	14000000	0.100150	TMS
274094	244199105	3,374,174.34	BBB+mmj	[NULL]	A-	[NULL]	DEERE & CO	54496	61.916000	TMS
3152733	24422EQR3	3,413,826.95	A	A2	A	[NULL]	JOHN DEERE CAPITAL CORP	3536000	0.965449	TMS
3446356	24422EQV4	13,811,331.12	Amj	[NULL]	A	[NULL]	JOHN DEERE CAPITAL CORP	14000000	0.986524	TMS
9782296	246579GA8	1,061.52	A	AA2	AA-	[NULL]	DELAWARE VALLEY PA REGL FIN AUTH LO	99000	0.010722	TMS
1998509	246647101	193,653.78	NR	[NULL]	[NULL]	[NULL]	DELEK US HOLDINGS INC	19801	9.780000	TMS
274187	247131105	1,421,806.40	Bmj	[NULL]	B	[NULL]	DELPHI FINANCIAL GROUP INC	48692	29.200000	TMS
8621514	247367AT2	141,013.92	BBB-mm	NR	BBB-	BBB-	DELTA AIRLINES-CORP BOND	15327600	0.009200	TMS
1712670	247850100	989,318.40	NR	[NULL]	[NULL]	[NULL]	DELTIC TIMBER CORP SHR	14280	69.280000	TMS
465177	247907207	5,702,980.19	OTHmmj	[NULL]	C	[NULL]	DELTA PETROLEUM CORP NEW	350392	16.276000	TMS
2488173	247907AD0	1,746,508.16	OTHmmj	[NULL]	CCC+	[NULL]	DELTA PETE CORP	2070000	0.843724	TMS
8208506	247916208	144,114.74	NR	[NULL]	[NULL]	[NULL]	DENBURY RESOURCES INC	7003	20.579000	TMS
2515914	24799AKD3	182.75	OTHmmj	[NULL]	D	[NULL]	DELTA AIR LINES INC DEL	731000	0.000250	TMS
274252	248019101	65,927.61	Bmj	[NULL]	B+	[NULL]	DELUXE CORP	4767	13.830000	TMS
2568913	24823QAB3	1,284.06	NR	[NULL]	[NULL]	[NULL]	DENDREON CORP	175000	0.007338	TMS
9897375	24869P104	69,410.55	OTHmmj	[NULL]	C	[NULL]	DENNYS CORPORATION	23529	2.950000	TMS
3451816	25085ALC4	263,787.63	A2	P2	A2	F2	C/P DETROIT EDISON COMPANY	265000	0.995425	MTS

2500089:25150VAP1	144,268.23	B	BA3	AAA	NR	DBALT 2007-AR3 2A7	DEUTSCHE ALT-	1245805	0.115803	MTS
1501488:251510DH3	873,300.00	AAAm	AAA	NR	AAA	DBALT 2005-2 1A1	DEUTSCHE ALT-A	1420000	0.615000	MTS
1957235:251510MZ3	17,118,405.33	AAA	AAA	AAA	AAA	DBALT 2006-AF1 A1	DEUTSCHE ALT-A	19833000	0.863127	MTS
3049618:25153X208	62,280.00	Amm	AA3	[NULL]	A+	DEUTSCHE BANK CONTINGENT CAPIT		4000	15.570000	TMS
1831443 251566105	2,995,177.49	NR	[NULL]	[NULL]	[NULL]	***DEUTSCHE TELEKOM AG SPONSORE		196663	15.230000	TMS
6552279 25156PAB9	1,377,874.14	BBB+	BAA1	BBB+	A-	DEUTSCHE TELEKOM INTERNATIONAL FINA		1300000	1.059903	TMS
9725388 25156PAD5	10,131,196.75	BBB+	BAA1	BBB+	A-	DEUTSCHE TELEKOM INTERNATIONAL FINA		10000000	1.013120	TMS
461693 251591103	2,343,429.26	BBB+mj	[NULL]	A-	[NULL]	DEVELOPERS DIVERSIFIED REALTY CORP		69974	33.490000	TMS
2517851:251591AS2	25,500.00	BBBmj	[NULL]	BBB	[NULL]	DEVELOPERS DIVERSIFIED RLTY COSR NT		3000000	0.008500	TMS
5033568 25179M103	6,939,433.50	NR	[NULL]	[NULL]	[NULL]	DEVON ENERGY CORPORATION		70825	97.980000	TMS
1479693:252131107	285,845.45	NR	[NULL]	NR	[NULL]	DEXCOM INC		38785	7.370000	TMS
2841520 25243Q205	951,390.20	NR	[NULL]	[NULL]	[NULL]	***DIAGEO PLC-SPONSORED ADR NEW RE		13295	71.560000	TMS
2876883:25243YAL3	23,855.88	BBB+	A3	A-	A	DIAGEO CAPITAL PLC MAKE WHOLE (		2330000	0.010239	TMS
1959383:25244SAD3	8,502.38	BBB+	A3	A-	[NULL]	DIAGEO FINANCE BV 5.500% 20130401		820000	0.010369	TMS
1711884:252603105	452,920.00	NR	[NULL]	[NULL]	[NULL]	DIAMOND FOODS INC		17420	26.000000	TMS
8641922 25264R207	59,212.66	B-mj	[NULL]	B-	[NULL]	DIAMOND HILL INVESTMENT GROUP INC NE		689	85.940000	TMS
1710143:252784301	975,461.10	NR	[NULL]	[NULL]	[NULL]	DIAMONDROCK HOSPITALREIT USI		100563	9.700000	TMS
284584 254423106	297,871.28	Bmj	[NULL]	B	[NULL]	DO NOT USE IHOP CORP		7973	37.360000	TMS
3594119 254543101	128,654.60	NR	[NULL]	[NULL]	[NULL]	DIODES INC SHR USD 0.6		6217	20.694000	TMS
2190780:254543AA9	1,879,098.75	NR	[NULL]	[NULL]	[NULL]	DIODES INC SR NT CONV		2250000	0.835155	TMS
1832642 254687106	1,154,398.11	BBB+mj	[NULL]	A-	[NULL]	WALT DISNEY CO HOLDING CO		34538	33.424000	TMS
1583628:25468Y107	359,887.80	NR	[NULL]	[NULL]	[NULL]	DISCOVERY HOLDING CO CLASS A		19666	18.300000	CHASE
2566419:254709108	5,491,769.44	NR	[NULL]	NR	[NULL]	DISCOVER FINANCIAL SERVICES		387126	14.186000	TMS
2940251:25476FEX2	1,071.04	AAA	AAA	AAA	[NULL]	DISTRICT COLUMBIA G/O SER C R/MD 5.0		100000	0.010710	TMS
2262415:254839M34	141,000.00	A	A2	AA	NR	DISTRICT COLUMBIA REV SAVRS 7 DAY		14100000	0.010000	TMS
2927569 254839QF3	3,878.53	A	A2	AA	[NULL]	DISTRICT COLUMBIA REV RFDG- HOWARD		377800	0.010266	TMS
3150923:254839UE1	1,750,003.28	A	A2	AA	[NULL]	DISTRICT COLUMBIA REV SAVRS RFDG-UN		1750000	1.000002	TMS
7934826 254839YY3	8,000.00	A	A2	AA	[NULL]	GEORGETOWN UNIVERSITY TAX-EXEM		800000	0.010000	TMS
3383169:254845EP1	616.17	AAA	AAA	AAA	[NULL]	DISTRICT COLUMBIA WTR AND SWR AUTH F		64600	0.009538	TMS
1999379:255413106	1,135,231.32	NR	[NULL]	NR	[NULL]	DIVX INC		142617	7.960000	TMS
2695366:25659P402	5,462,974.72	NR	[NULL]	NR	[NULL]	DOLAN MEDIA COMPANY		424144	12.880000	TMS
1480266:25659T107	60,080.28	NR	[NULL]	NR	[NULL]	DOLBY LABORATORIES INC CL A		1482	40.540000	TMS
2611492:256664AA1	71,250.00	NR	[NULL]	[NULL]	[NULL]	DOLLAR FINANCIAL CORP SR NT CONV		10000000	0.007125	TMS
2717180 256743105	44,207.73	B-mj	[NULL]	B-	[NULL]	DOLLAR THRIFTY AUTOMOTIVE GROUP II		10451	4.230000	TMS
3585688 256746108	1,570,967.16	NR	[NULL]	[NULL]	[NULL]	DOLLAR TREE INC SHR USD		41538	37.820000	TMS
5448715 25746Q108	182,610.00	NR	[NULL]	[NULL]	[NULL]	DOMINION RESOURCES BXXX NPV		9000	20.290000	TMS
8199779 25746U109	366,017.06	Bmj	[NULL]	B+	[NULL]	DOMINION RESOURCES INC VA NEW		8761	41.778000	TMS
1450277:25746UAT6	1,031,611.94	BBB	BAA2	A-	[NULL]	DOMINION RES INC VA NEW SR NT SER		900000	1.146235	TMS
2414241:25754A201	1,604,271.15	NR	[NULL]	[NULL]	[NULL]	DOMINOS PIZZA INC		126870	12.645000	TMS
2412041:257559104	876,042.06	NR	[NULL]	[NULL]	[NULL]	DOMTAR CORPORATION		184819	4.740000	TMS
274999 257867101	1,102,015.82	B-mj	[NULL]	B-	[NULL]	R R DONNELLEY & SONS CO		44761	24.620000	TMS
1736985:257867AR2	1,800,518.18	BBB	BAA2	BBB+	[NULL]	DONNELLEY R R & SONS CO NT 5.5%15		2000000	0.900259	TMS
2271809:258598101	475,516.80	NR	[NULL]	NR	[NULL]	DOUBLE-TAKE SOFTWARE INC		41712	11.400000	TMS
2191601:25960P109	2,117,760.12	NR	[NULL]	NR	[NULL]	DOUGLAS EMMETT INC		89244	23.730000	TMS
275086 260003108	1,393,172.43	BBB+mj	[NULL]	A-	[NULL]	DOVER CORP		32038	43.485000	TMS

3206273:26138E109	1,273,335.98	NR	[NULL]	[NULL]	[NULL]	DR PEPPER SNAPPLE GROUP INC	45736	27.841000	TMS
1401207:26153C103	7,351,720.92	NR	[NULL]	NR	[NULL]	DREAMWORKS ANIMATION INC CL A	246058	29.878000	TMS
1040244:261570105	1,306,088.56	NR	[NULL]	[NULL]	[NULL]	DRESS BARN INC	85477	15.280000	TMS
1642775:261608103	324,783.27	NR	[NULL]	[NULL]	[NULL]	DRESSER-RAND GROUP ISHR	9261	35.070000	CHASE
3594203 26168L205	1,537,346.82	NR	[NULL]	[NULL]	[NULL]	DREW INDUSTRIES INC SHR	76031	20.220000	TMS
2427345 262037104	3,254,257.23	NR	[NULL]	[NULL]	[NULL]	DRIL-QUIP INC SHR	68879	47.246000	TMS
275343 263534109	4,961,700.58	Bmj	[NULL]	B	[NULL]	E I DU PONT DE NEMOURS & CO	108353	45.792000	TMS
3584072 264142100	430,609.75	NR	[NULL]	[NULL]	[NULL]	DUCKWALL-ALCO STORESSH	27515	15.650000	TMS
511906 264411505	2,296,627.20	BBB+mj	[NULL]	A-	[NULL]	DUKE REALTY CORP NEW	91136	25.200000	TMS
275382 26441C105	21,291,357.12	Bmj	[NULL]	B+	[NULL]	DUKE ENERGY CORP SHR	1031558	20.640000	TMS
6894151 26483E100	362,044.62	NR	[NULL]	NR	[NULL]	DUN & BRADSTREET CORP NEW	3834	94.430000	TMS
2358831:265026104	495,297.36	NR	[NULL]	NR	[NULL]	DUNCAN ENERGY PARTNERS L P COM UN	31608	15.670000	TMS
2834427:26613Q106	596,722.55	NR	[NULL]	NR	[NULL]	DUPONT FABROS TECHNOLOGY INC COMM	39755	15.010000	TMS
1370262:267039XB6	3,536.58	AAmj	AA2	NR	[NULL]	DUTCHESS CNTY N Y REF-PUB IMPTR/MD	350000	0.010105	TMS
3429184 26746E103	108,941.64	NR	[NULL]	NR	[NULL]	DYAX CORP	22602	4.820000	TMS
275548 267475101	409,311.00	Bmj	[NULL]	B	[NULL]	DYCOM INDUSTRIES INC	32485	12.600000	TMS
275623 268057106	615,855.64	B-mj	[NULL]	B-	[NULL]	DYNAMICS RESEARCH CORP	73142	8.420000	TMS
2456117:26817G102	4,281,348.12	OTHmj	[NULL]	C	[NULL]	DYNEGY INC DEL CL A	1197245	3.576000	TMS
3440002:268315108	196,795.02	B-mj	[NULL]	B-	[NULL]	EDCI HOLDINGS INC	47882	4.110000	TMS
275715 268648102	16,123,891.06	Bmj	[NULL]	B	[NULL]	EMC CORP-MASS R/MD	11 1299266	12.410000	TMS
2234814:268648AJ1	806,291.78	BBB+mj	[NULL]	A-	[NULL]	EMC CORP/MASSACHUSETTS	790000	1.020623	TMS
2414950:268648AK8	7,897,576.90	BBB+mj	[NULL]	A-	[NULL]	EMC CORP/MASSACHUSETTS	7738000	1.020622	TMS
3442615:268648AM4	4,115,507.39	BBB+mj	[NULL]	A-	[NULL]	EMC CORP/MASSACHUSETTS	4053000	1.015423	TMS
275721 268664109	102,407.14	Bmj	[NULL]	B	[NULL]	EMC INSURANCE GROUP INC	3847	26.620000	TMS
3207004 26873N108	191,017.44	NR	[NULL]	[NULL]	[NULL]	EMS TECHNOLOGIES INC SHR	8262	23.120000	TMS
7207076 26874Q100	8,813,667.05	NR	[NULL]	[NULL]	[NULL]	ENSCO INTERNATIONAL INC	151461	58.191000	TMS
578383 26874R108	2,064,104.91	NR	[NULL]	[NULL]	[NULL]	ENI SPA 1 ADR REPR 02.00 SHR	39249	52.590000	TMS
6487880 26875P101	4,536,227.85	NR	[NULL]	[NULL]	[NULL]	EOG RESOURCES INC	49035	92.510000	TMS
3361276:268789AB0	137,538.12	A	A2	A	[NULL]	E.ON INTERNATIONAL FINANCE BV MAKE W	14000000	0.009824	TMS
3111373:26884AAV5	39,667.16	BBB+mm	[NULL]	BBB+	A-	ERP OPERATING LP	4257549	0.009317	TMS
3621557 268948106	216,015.64	NR	[NULL]	NR	[NULL]	EAGLE BANCORP INC MD	24217	8.920000	TMS
606440 269246104	890,017.13	OTHmj	[NULL]	C	[NULL]	E TRADE FINANCIAL CORPORATION	271678	3.276000	TMS
1221177:269279AB1	9,259,006.02	OTH	CAA1	B-	[NULL]	EXCO RESOURCES INC	9745000	0.950129	TMS
1706304:26928A200	1,272,346.80	NR	[NULL]	[NULL]	[NULL]	EV3 INC SHR	107826	11.800000	TMS
1217532:26969P108	3,224,624.70	Bmj	[NULL]	B+	[NULL]	EAGLE MATERIALS INC	117730	27.390000	TMS
2106721:26985R104	39,215,818.57	NR	[NULL]	NR	[NULL]	EAGLE ROCK ENERGY PARTNERS LP UNIT I	3607711	10.870000	CHASE
5754375 270321102	585,273.62	NR	[NULL]	[NULL]	[NULL]	EARTHLINK INC SHR	75170	7.786000	TMS
2234834:270321AA0	34,055.51	NR	[NULL]	[NULL]	[NULL]	EARTHLINK INC	3209000	0.010613	TMS
8831080 27579R104	465,415.02	NR	[NULL]	[NULL]	[NULL]	EAST WEST BANCORP INC	28854	16.130000	TMS
2162355 277276101	44,530.06	Bmj	[NULL]	B	[NULL]	EASTGROUP PROPERTIES INC	971	45.860000	TMS
522733 277432100	1,694,963.16	B-mj	[NULL]	B-	[NULL]	EASTMAN CHEMICAL CO	28193	60.120000	TMS
275939 277461109	1,174,109.44	B-mj	[NULL]	B-	[NULL]	EASTMAN KODAK CO	81411	14.422000	TMS
1301269:277461BE8	84,643.14	NR	[NULL]	[NULL]	[NULL]	EASTMAN KODAK CO 3.375% 10/15/33 CV	91000	0.930144	TMS
1549171:27828X100	90,342.80	NR	[NULL]	[NULL]	[NULL]	EATON VANCE TAX-MANAGED BUY WRITE	6742	13.400000	TMS
1703258:27829C105	262,420.06	NR	[NULL]	NR	[NULL]	EATON VANCE TAX-MANAGED GLOBALBUY	21061	12.460000	TMS

2695186 27829G106	254,850.50	NR	[NULL]	NR	[NULL]	EATON VANCE RISK MANAGED DIVERSIF	15635	16.300000	TMS
3512518 27874N105	829,966.32	OTHmj	[NULL]	C	[NULL]	ECHELON CORP	55368	14.990000	TMS
2981669 278768106	851,967.20	NR	[NULL]	NR	[NULL]	ECHOSTAR CORPORATION	31885	26.720000	TMS
276036 278865100	5,310,857.31	Amj	[NULL]	A	[NULL]	ECOLAB INC	107529	49.390000	TMS
582531 281020107	955,618.51	Bmj	[NULL]	B	[NULL]	EDISON INTERNATIONAL	24199	39.490000	TMS
3274989 282645589	12,802,130.00	NR	[NULL]	[NULL]	[NULL]	***EKSPORTFINANS ASA REVERSE EXI	79640	160.750000	TMS
2014153 282645AQ3	986.00	AA	AAA	AA+	[NULL]	EKSPORTFINANS A/S 5.500% 20160525	90000	0.010956	TMS
3440002 282649409	2,045,203.80	NR	[NULL]	[NULL]	[NULL]	EKSPORTFINANS A/S CNVBND#WMB 7.13 %	81405	25.123811	TMS
2932968 28264QE26	3,304,700.00	AA	AAA	AA+	[NULL]	EKSPORTFINANS A/S 0.000% 20101130 SERI	3500000	0.944200	TMS
2601336 28264QGC	541.10	AAmm	Aaa	AA+	AAA	EKSPORTFINANS A/S 5.500% 20170626	50000	0.010822	TMS
7616522 28336L109	4,674,374.08	B-mj	[NULL]	B-	[NULL]	EL PASO CORPORATION	351986	13.280000	TMS
583592 283677854	58,090.50	Bmj	[NULL]	B	[NULL]	EL PASO ELECTRIC CO NEW	2979	19.500000	TMS
191689 283695AZ7	219,239.65	BBB-mm	BAA3	BB	BBB-	EL PASO NATURAL GAS-CORP BOND	19963000	0.010982	TMS
2891619 283702108	3,297,509.60	NR	[NULL]	NR	[NULL]	EL PASO PIPELINE PARTNERS L P COM UNI	214124	15.400000	TMS
2397272 285218103	114,847.56	NR	[NULL]	[NULL]	[NULL]	ELECTRO RENT CORP SHR USD	7781	14.760000	TMS
3594406 285229100	53,738.50	NR	[NULL]	[NULL]	[NULL]	ELECTRO SCIENTIFIC ISHR USD	3467	15.500000	TMS
1136580 285661AF1	1,860,465.98	BBB-	BAA3	BBB-	[NULL]	ELECTRONIC DATA SYS CORP SR NT CO	1865000	0.997569	TMS
1996175 29078E105	877,545.72	NR	[NULL]	[NULL]	[NULL]	EMBARQ CORPORATION	21414	40.980000	TMS
1837725 29084Q100	53,431.60	Bmj	[NULL]	B+	[NULL]	EMCOR GROUP INC	1922	27.800000	TMS
1837764 291011104	3,285,540.58	NR	[NULL]	[NULL]	[NULL]	EMERSON ELECTRIC CO	76756	42.805000	TMS
1357041 291195KM6	2,706.85	A	AA3	AA	[NULL]	EMERYVILLE CALIF PUB FING AUTHREV EM	250000	0.010827	TMS
1226565 291641108	130,255.48	NR	[NULL]	[NULL]	[NULL]	EMPIRE DISTRICT ELECTRIC CO	5723	22.760000	TMS
2365864 292218104	271,656.00	NR	[NULL]	NR	[NULL]	EMPLOYERS HLDGS INC	16170	16.800000	TMS
1261362 29245JAB8	5,936.28	A	A2	A	A	EMPRESA NACIONAL DEL PETROLEO 4.875'	610000	0.009732	TMS
9469389 292505104	1,414,934.02	Bmj	[NULL]	B+	[NULL]	***ENCANA CORP	20905	67.684000	TMS
1583635 29250N105	571,519.41	NR	[NULL]	[NULL]	[NULL]	***ENBRIDGE INC US LISTING	14973	38.170000	CHASE
8589118 29250R106	6,483,568.84	NR	[NULL]	NR	[NULL]	ENBRIDGE ENERGY PARTNERS L P	169019	38.360000	TMS
1016102 29250X103	1,136,353.28	NR	[NULL]	NR	[NULL]	ENBRIDGE ENERGY MANAGEMENT LLC SHS	27743	40.960000	TMS
7780286 29255W100	910,481.68	NR	[NULL]	[NULL]	[NULL]	ENCORE ACQUISITION CSHR USD	20792	43.790000	TMS
449437 292562105	146,278.25	Bmj	[NULL]	B	[NULL]	ENCORE WIRE CORP	7782	18.797000	TMS
2790464 29257A106	1,053,146.90	NR	[NULL]	[NULL]	[NULL]	***ENCORE ENERGY PARTNERS LP	54370	19.370000	TMS
3207005 292659109	1,663,447.50	NR	[NULL]	[NULL]	[NULL]	ENERGY CONVERSION DESHR US	28314	58.750000	CHASE
1005923 29265N108	670,594.86	NR	[NULL]	[NULL]	[NULL]	ENERGEN CORP	14409	46.540000	TMS
6060876 29266R108	5,067,591.05	NR	[NULL]	NR	[NULL]	ENERGIZER HOLDINGS INC	57619	87.950000	TMS
3201571 29267A203	58,991.70	OTHmj	[NULL]	C	[NULL]	ENER1 INC NEW	9146	6.450000	TMS
3311035 29268BAB7	18,239.43	Amm	A2	A-	A	ENEL FINANCE INTERNATIONAL SA MAKE V	1800000	0.010133	TMS
1675755 29273R109	34,341,930.20	NR	[NULL]	[NULL]	[NULL]	ENERGY TRANSFER PARTLP USD	1022690	33.580000	TMS
1679120 29273V100	16,689,787.72	NR	[NULL]	NR	[NULL]	ENERGY TRANSFER EQUITY L P COM UNI	797791	20.920000	TMS
8733577 29274D604	1,532,050.65	NR	[NULL]	[NULL]	[NULL]	ENERPLUS RESOURCES FUND	44343	34.550000	CHASE
2454639 292756202	491,919.25	NR	[NULL]	[NULL]	[NULL]	ENERGYSOLUTIONS INC SHR USD	32257	15.250000	TMS
2542606 292764107	117,524.16	NR	[NULL]	[NULL]	[NULL]	ENERNOC INC SHR USD 0.	10062	11.680000	TMS
1679222 293306106	143,932.96	NR	[NULL]	[NULL]	[NULL]	DO NOT USE ENGLOBAL CORP	12136	11.860000	TMS
1703337 29332W107	80,021.53	NR	[NULL]	NR	[NULL]	ENHANCED S&P 500 COVERED CALL FD INC	6469	12.370000	TMS
1553620 293712105	81,075.00	NR	[NULL]	[NULL]	[NULL]	ENTERPRISE FINANCIAL SERVICE	3525	23.000000	TMS
1673291 293716106	22,095,923.64	NR	[NULL]	[NULL]	[NULL]	ENTERPRISE GP HOLDINLP NPV	945078	23.380000	CHASE

3507188 293792107	17,981,569.20	Bmj	[NULL]	B+	[NULL]	ENTERPRISE PRODUCTS PARTNERS LP	758716	23.700000	TMS
2643065 29380T105	27,670.50	NR	[NULL]	[NULL]	[NULL]	ENTERTAINMENT PROPERREIT US	473	58.500000	TMS
1489662 29381P102	1,079.73	NR	[NULL]	NR	[NULL]	***ENTERRA ENERGY TRUST TRUST UNI	387	2.790000	TMS
1127858 294100102	112,678.20	NR	[NULL]	[NULL]	[NULL]	ENZO BIOCHEM INC	10620	10.610000	TMS
2116887 294251103	7,900.00	NR	[NULL]	[NULL]	[NULL]	EPIC ENERGY RESOURCES INC	20000	0.395000	TMS
1885677 294264205	29,250.00	NR	[NULL]	[NULL]	[NULL]	EPICEPT CORP	45000	0.650000	TMS
277006 294429105	1,145,416.32	Bmj	[NULL]	B+	[NULL]	EQUIFAX INC	33848	33.840000	TMS
1061868 29444U502	6,437,734.45	NR	[NULL]	NR	[NULL]	EQUINIX INC	88613	72.650000	TMS
3221407 294752100	347,630.72	NR	[NULL]	[NULL]	[NULL]	EQUITY ONE INC REIT USD 0	15464	22.480000	TMS
1038215 294821608	293,098.10	NR	[NULL]	[NULL]	[NULL]	ERICSSON (LM) TEL-SP ADR	29135	10.060000	TMS
2453119 29509PBG3	1,770.15	AAA	Amj	AAA	[NULL]	ERIE CNTY NY INDL DEV AGY SCH SCH FAC	164100	0.010787	TMS
1638953 296315104	3,359,030.40	NR	[NULL]	[NULL]	[NULL]	ESCO TECHNOLOGIES INSHR USD	66384	50.600000	TMS
1113776 297178105	347,526.00	NR	[NULL]	[NULL]	[NULL]	ESSEX PROPERTY TRUST INC	2694	129.000000	TMS
3027725 298785EK8	1,558.71	AAA	AAA	AAA	[NULL]	EUROPEAN INVESTMENT BANK 2.875% 201	157000	0.009928	TMS
2115175 29977A105	208,348.00	NR	[NULL]	NR	[NULL]	EVERCORE PARTNERS INC CL A	14882	14.000000	TMS
7164881 30033R108	62,894,703.20	NR	[NULL]	NR	[NULL]	EVERGREEN SOLAR INC	12071920	5.210000	TMS
3321652 30033RAC2	237,396.00	NR	[NULL]	NR	[NULL]	EVERGREEN SOLAR INC SR NT CONV	544317	0.436136	TMS
1316966 30064E109	271,782.30	NR	[NULL]	[NULL]	[NULL]	EXACTECH INC	10330	26.310000	TMS
2842868 300668AA8	789.38	NR	[NULL]	[NULL]	[NULL]	EXCEL MARITIME CARRIERS LTD	150000	0.005263	TMS
8208509 30161Q104	247,564.92	NR	[NULL]	[NULL]	[NULL]	EXELIXIS INC	36514	6.780000	TMS
1295680 302051206	219,116.69	NR	[NULL]	NR	[NULL]	EXIDE TECHNOLOGIES NEW	26689	8.210000	TMS
1627463 30212P105	587,088.00	NR	[NULL]	NR	[NULL]	EXPEDIA INC DEL	38880	15.100000	TMS
8730605 302130109	2,176,495.75	NR	[NULL]	[NULL]	[NULL]	EXPEDITORS INTL WASH INC	60881	35.750000	CHASE
7178335 30214U102	22,041.60	NR	[NULL]	[NULL]	[NULL]	EXPONENT INC	672	32.800000	TMS
3330312 30215GK35	9,992.22	A1	P1	A1+	[NULL]	C/P EXPORT DEVELOPMENT CORP	10000	0.999222	MTS
1152476 30218U108	232,878.45	NR	[NULL]	[NULL]	[NULL]	EXPRESSJET HOLDINGS INC	1012515	0.230000	TMS
2196171 30225N105	939,402.42	NR	[NULL]	[NULL]	[NULL]	EXTERRAN PARTNERS LPMLP NP	60141	15.620000	TMS
1345809 302301106	148,456.00	NR	[NULL]	[NULL]	[NULL]	EZCORP INC-CL A	9640	15.400000	TMS
4668895 30231G102	17,933,368.51	Amj	[NULL]	A+	[NULL]	EXXON MOBIL CORP	231982	77.305000	TMS
1111621 302520101	352,870.00	NR	[NULL]	[NULL]	[NULL]	FNB CORP	20164	17.500000	TMS
8282420 303250104	762,476.58	NR	[NULL]	[NULL]	[NULL]	FAIR ISAAC CORP	30882	24.690000	TMS
8197909 303726103	520,972.48	NR	[NULL]	[NULL]	[NULL]	FAIRCHILD SEMICON INTERNATIO	54724	9.520000	TMS
8473333 306137100	1,595,492.82	NR	[NULL]	NR	[NULL]	FALCONSTOR SOFTWARE INC	241011	6.620000	TMS
277939 311900104	4,949,106.09	Amj	[NULL]	A	[NULL]	FASTENAL CO	91501	54.088000	TMS
2195194 31308T100	9,728.59	NR	[NULL]	NR	[NULL]	FCSTONE GROUP INC	643	15.130000	TMS
520482 313148306	91,779.84	Bmj	[NULL]	B+	[NULL]	FEDERAL AGRICULTURAL MORTGAGE COR	6168	14.880000	TMS
3285037 313400624	53,254.00	OTHmm	CA	[NULL]	C	FREDDIE MAC	106508	0.500000	TMS
1842342 313586109	374,780.69	NR	[NULL]	[NULL]	[NULL]	FANNIE MAE (FEDERAL NATL MT	871583	0.430000	TMS
32397 313586QR3	8,363.40	AAA	AAA	AAA	AAA	FEDERAL NATIONAL MTGE ASSOC	1000000	0.008363	TMS
32211 31358BAA6	16,942,585.35	NR	[NULL]	[NULL]	[NULL]	FANNIE MAE PRINCIPAL STRIP	29582000	0.572733	MTS
7739238 31358S7A3	63,862.50	NR	[NULL]	[NULL]	[NULL]	FNGT 2001-T3 A-1 SER 2000-T3 FANNIEMAE	60000	1.064375	MTS
3948737 31359UY74	3,818,761.94	NR	[NULL]	[NULL]	[NULL]	FNR 98-65 65-I1 CMO SER 65 FEDERAL NA	2.25E+08	0.017000	MTS
1553555 3136F6ZR3	6,078,397.56	AAA	Amn	[NULL]	AAA	FNMA FMAN 2005-2 1 FEDERAL NATIC	6000000	1.013066	MTS
277991 313747206	749,444.25	BBB+mj	[NULL]	A-	[NULL]	FEDERAL REALTY INVT TRUST SHS BEN I	8843	84.750000	TMS
1023744 31392ES84	1,271,583.81	AAA	Amn	[NULL]	AAA	FNW 02-W10 A4 FANNIEMAE WHOL	1250000	1.017267	MTS

1037925	31392FDE4	913,625.53	AAA	Amn	[NULL]	[NULL]	AAA	FNGT 2002-T16 A4	FANNIEMAE GRAI	940000	0.971942	MTS
1072683	31392GEK7	87,707.52	NR		[NULL]	[NULL]	[NULL]	FNR 02-90 A1	FEDERAL NATL MTG	85000	1.031853	MTS
1061455	31392GVT9	962,673.42	NR		[NULL]	[NULL]	[NULL]	FNGT 2002-T19 A4	FANNIE MAE	953142	1.010000	MTS
1072839	31392JAP4	119,253.30	NR		[NULL]	[NULL]	[NULL]	FNW 03-W2 2-A8	FANNIEMAE WHOL	19000000	0.006276	TMS
1083334	31392JYJ2	485,971.03	AAA	Amn	[NULL]	[NULL]	AAA	FNW 2003-W3 1-A4	FANNIE MAE	500000	0.971942	MTS
1083339	31392JYQ6	242,299.25	AAA	Amn	[NULL]	[NULL]	AAA	FNW 2003-W3 2A5	FANNIE MAE	245000	0.988977	MTS
9724810	31392MH39	480,823.24	AAA	Amn	[NULL]	[NULL]	AAA	FSPC 2002-T42 A5	FSPC	450000	1.068496	MTS
1122681	31393CX40	10,000.00	NR		[NULL]	[NULL]	[NULL]	FNW 2003-W8 3-F-2	FANNIE MAE	100000	0.100000	MTS
1162812	31393E6H7	210,397.61	AAA	Amn	[NULL]	[NULL]	AAA	FNW 2003-W14 1A8	FANNIE MAE	198305	1.060980	MTS
1273598	31393LFK4	5,659,381.30	NR		[NULL]	[NULL]	[NULL]	FSPC T-54 2A	FHLMC STRUCTURE	5500000	1.028978	MTS
1189134	31393UAN3	175,724.22	AAA	Amn	[NULL]	[NULL]	AAA	FNW 2003-W17 PT-1	FANNIE MAE	170000	1.033672	MTS
1255477	31393XFZ5	568,586.10	AAA	Amn	[NULL]	[NULL]	AAA	FNGT 2004-T1 2A	FANNIE MAE	585000	0.971942	MTS
1278926	31393XGT8	228,406.38	NR		[NULL]	[NULL]	[NULL]	FNW 2004-W3 4A	FANNIE MAE	235000	0.971942	MTS
1426805	31394A6Y7	439,843.75	NR		[NULL]	[NULL]	[NULL]	FNW04-W12 1-A-1	FANNIE MAE	400000	1.099609	MTS
1332539	31394ACL8	24,109,375.00	NR		[NULL]	[NULL]	[NULL]	FNW 2004-W9 2A1	FANNIE MAE	25000000	0.964375	MTS
1319613	31394XVD5	10,945,129.10	NR		[NULL]	[NULL]	[NULL]	FSPC T-60 1A1	FHLMC STRUCTURE	11027410	0.992539	MTS
3221404	314211103	5,979,804.70	NR		[NULL]	[NULL]	[NULL]	FEDERATED INVESTORS SHR		220657	27.100000	TMS
5739777	31428X106	763,396.01	NR		[NULL]	[NULL]	[NULL]	FEDEX CORP		8377	91.130000	TMS
1315832	315293100	118,800.00	NR		[NULL]	[NULL]	[NULL]	FERRELLGAS PARTNERS-LP		6336	18.750000	TMS
278098	315405100	584,567.55	B-mj		[NULL]	B-	[NULL]	FERRO CORP		26511	22.050000	TMS
1177261	315912808	18,604,542.28	NR		[NULL]	[NULL]	[NULL]	FIDELITY NASDAQ COMPOSITE INDEX FU		214982	86.540000	TMS
1702990	31620R105	1,206,742.81	NR		[NULL]	NR	[NULL]	FIDELITY NATIONAL FINANCIAL INC CL A		76604	15.753000	TMS
278371	316773100	4,648,615.40	BBB+mj		[NULL]	A-	[NULL]	FIFTH THIRD BANCORP		325078	14.300000	TMS
3200568	316773CJ7	14,933.03	A	AA3		A+	[NULL]	FIFTH THIRD BANCORP R/MD 6.25		1880000	0.007943	TMS
3636341	317492106	188,060.70	NR		[NULL]	[NULL]	[NULL]	FINANCIAL FEDERAL CORP		7445	25.260000	TMS
4870635	317585404	42,669.90	Bmj		[NULL]	B	[NULL]	FINANCIAL INSTITUTIONS INC COM		2605	16.380000	TMS
35668	31771C4D4	15,369,691.58	NR		[NULL]	[NULL]	[NULL]	FINANCING CORP FICO		16381000	0.938263	MTS
35677	31771C4G7	3,556,250.33	AAA	Aaa		AAA	[NULL]	FINANCING CORP CPN FICO STRIPSSER 15		4055000	0.877004	MTS
35699	31771C4Q5	9,917,835.47	AAA	Aaa		AAA	[NULL]	FICO SERIES 15		13825000	0.717384	MTS
290104	31771C6Y6	5,047.47	AAA	Aaa		AAA	[NULL]	FINANCING CORP CPN FICO STRIPSSER 14		6000	0.841246	MTS
1759672	31771CBY0	1,002,603.50	NR		[NULL]	[NULL]	[NULL]	FICO SERIES 1		1075000	0.932654	MTS
33617	31771CBZ7	110,456.39	NR		[NULL]	[NULL]	[NULL]	FINANCING CORP FICO		12131000	0.009105	TMS
33644	31771CCA1	2,146,575.05	NR		[NULL]	[NULL]	[NULL]	FINANCING CORP FICO		2404000	0.892918	MTS
34071	31771CHE8	12,595.59	NR		[NULL]	[NULL]	[NULL]	FINANCING CORP STRIPS SERIES 3INT PMT		15000	0.839706	MTS
34813	31771CR31	2,094,724.49	NR		[NULL]	[NULL]	[NULL]	FINANCING CORP FICO		2159000	0.970229	MTS
34822	31771CR64	16,489,155.56	NR		[NULL]	[NULL]	[NULL]	FINANCING CORP FICO		17561000	0.938964	MTS
34825	31771CR72	7,346,750.99	NR		[NULL]	[NULL]	[NULL]	FINANCING CORP FICO		8120000	0.904772	MTS
34918	31771CS63	54,548.63	NR		[NULL]	[NULL]	[NULL]	FINANCING CORP FICO		7110000	0.007672	TMS
34924	31771CS89	196,335.77	NR		[NULL]	[NULL]	[NULL]	FINANCING CORP FICO		275000	0.713948	MTS
34945	31771CTF2	1,618,022.04	NR		[NULL]	[NULL]	[NULL]	FINANCING CORP FICO		2121000	0.762858	MTS
35433	31771CY82	6,242,646.79	NR		[NULL]	[NULL]	[NULL]	FINANCING CORP FICO		6502000	0.960112	MTS
35984	31771DCF8	7,014,589.36	NR		[NULL]	[NULL]	[NULL]	FINANCING CORP FICO		9321000	0.752558	MTS
35996	31771DCK7	13,355.22	NR		[NULL]	[NULL]	[NULL]	FINANCING CORP FICO		20000	0.667761	MTS
36540	31771EAN1	96,990.49	AAA	Aaa		AAA	[NULL]	FINANCING CORP STRIPS SER 13 INT PMT		150000	0.646603	MTS
1179514	31787AAF8	325,053.47	NR		[NULL]	[NULL]	[NULL]	FINISAR CORP CONV SUB NT		500000	0.650107	TMS

450568	317923100	728,851.99	B-mj	[NULL]	B-	[NULL]	FINISH LINE INC-CL A	68028	10.714000	TMS
1614631	317928109	14,585.19	NR	[NULL]	[NULL]	[NULL]	FINOVA GROUP INC/THESHR	USD 1458519	0.010000	TMS
454046	318522307	4,586,740.96	Bmj	[NULL]	B	[NULL]	FIRST AMERICAN CORP	139009	32.996000	TMS
574752	319340AA3	9,315,086.78	AAAAmj	AAA	NR	[NULL]	FBC87 A IO CMO SERIES A	FIRST BOSTC 45689000	0.203880	MTS
7063639	31983A103	46,612.08	NR	[NULL]	[NULL]	[NULL]	FIRST COMMUNITY BANCOSHR	USD 1476	31.580000	TMS
2785669	32022K102	31,615.50	NR	[NULL]	NR	[NULL]	FIRST FINANCIAL NORTHWEST INC	3011	10.500000	TMS
2071642	320278AC8	550,625.00	AAA	AAA	AAA	NR	FFML 2006-FF8 IIA3	FIRST FRANKLIN I 1000000	0.550625	MTS
2373475	32027AAB5	1.04	OTH	CAA1	CCC	NR	FFML 2007-FFA M1	FIRST FRANKLIN 9984000	0.000000	MTS
1994233	32027EAE1	243,750.00	AAA	AAA	AAA	AA	FFML 2006-FF5 2A3	FIRST FRANKLIN 375000	0.650000	MTS
2072250	32028HAD5	550,000.00	AAA	AAA	AAA	[NULL]	FIRST FRANKLIN MORTGAGE LOAN TRUST	1000000	0.550000	MTS
1452683	32051GEN1	494,322.30	AAAmm	NR	AAA	AAA	FHASI 2004-AR7 2A2	FIRST HORIZON 850000	0.581556	MTS
1706874	32051GXT7	144,051.71	AAAmm	NR	AAA	AAA	FHASI 2005-AR5 3A1	FIRST HORIZON 205000	0.702691	MTS
2184714	32052MAB7	442,697.09	Amj	NR	A	BB	FHAMS 2006-AA6 1A2	FIRST HORIZON 788000	0.561798	MTS
2184726	32052MAC5	104,816.63	AAAmm	NR	AAA	AAA	FHAMS 2006-AA6 1AIO	FIRST HORIZON 11732000	0.008934	MTS
2184734	32052MAG6	4,273,829.32	AAAmm	NR	AAA	AAA	FHAMS 2006-AA6 2AIO	FIRST HORIZON 3.57E+08	0.011970	MTS
2184734	32052MAJ0	610,636.75	Amj	NR	A	BB	FHAMS 2006-AA6 3A2	FIRST HORIZON 1041000	0.586587	MTS
2184734	32052MAK7	308,727.09	AAAmm	NR	AAA	AAA	FHAMS 2006-AA6 3AIO	FIRST HORIZON 15484000	0.019938	MTS
2506492	32053GAQ6	3,609.84	OTHmn	NR	NR	C	FHAMS 2007-FA3 B3	FIRST HORIZON 312000	0.011570	MTS
2452155	32053LAU6	1,272.80	OTHmn	NR	NR	C	FHAMS 2007-FA2 B3	FIRST HORIZON 370000	0.003440	MTS
1301266	32054K103	976,655.00	NR	[NULL]	[NULL]	[NULL]	FIRST INDUSTRIAL REALTY TR	31505	31.000000	TMS
1167816	320771108	1,352,711.25	NR	[NULL]	NR	[NULL]	FIRST MARBLEHEAD CORP	360723	3.750000	TMS
9285641	320867104	855,755.92	NR	[NULL]	[NULL]	[NULL]	FIRST MIDWEST BANCORP INC/IL	29147	29.360000	TMS
4728544	33582V108	17,610.18	NR	[NULL]	[NULL]	[NULL]	FIRST NIAGARA FINANCOSHR	USD 966	18.230000	TMS
1009619	33589V101	622.44	NR	[NULL]	NR	[NULL]	FIRST PACTRUST BANCORP INC	52	11.970000	TMS
1186021	33610F109	239,240.82	NR	[NULL]	NR	[NULL]	FIRST POTOMAC REALTY TRUST	13247	18.060000	TMS
2926605	33615C101	110,889.00	NR	[NULL]	[NULL]	[NULL]	FIRST REGIONAL BANCOSHR	USD 24642	4.500000	TMS
1317688	336453105	286,595.76	NR	[NULL]	[NULL]	[NULL]	FIRST STATE BANCORPORATION	36696	7.810000	TMS
1322457	336901103	52,504.25	NR	[NULL]	[NULL]	[NULL]	1ST SOURCE CORP	2039	25.750000	TMS
2593901	33735G107	145,264.91	NR	[NULL]	[NULL]	[NULL]	FIRST TR VALUE LINE 100	EXCHANGE TR 10534	13.790100	TMS
279273	337738108	5,819,657.33	Bmj	[NULL]	B+	[NULL]	FISERV INC	116008	50.166000	TMS
556702	337915102	345,653.36	Bmj	[NULL]	B	[NULL]	FIRSTMERIT CORP	13208	26.170000	TMS
2329209	337932107	172,894.80	NR	[NULL]	[NULL]	[NULL]	FIRSTENERGY CORP	SHR USD 2600	66.498000	TMS
3111372	338032AWE	632,387.17	BBB+mm	BAA2	BBB+	BBB+	FISHER SCIENTIFIC INTERNATIONAL	265000	2.386367	TMS
1250057	338032AX3	3,072,712.50	BBB-	BAA3	BBB	[NULL]	FISHER SCIENTIFIC INTL INC	SR SUB NT C 2101000	1.462500	TMS
9364386	33889X203	111,244.00	NR	[NULL]	[NULL]	[NULL]	FLEET CAPITAL TRUST	PFD 7.2000 15Mar3 6850	16.240000	TMS
1209171	339099AD5	36,466.50	OTH	B3	C	[NULL]	FLEETWOOD ENTERPRISES INC	CONV SF 3864000	0.009438	TMS
1207748	33938EAL1	4,350,406.13	B	BA2	BB-	[NULL]	***FLEXTRONICS INTERNATIONAL LTD CON	4744000	0.917033	TMS
8868419	343389102	525,273.27	NR	[NULL]	[NULL]	[NULL]	FLOTEK INDUSTRIES INSHR	USD 50943	10.311000	TMS
3200894	344419106	3,549,903.00	NR	[NULL]	[NULL]	[NULL]	FOMENTO ECONOMICO ME 1 ADR REPR 10.	86583	41.000000	TMS
2517397	344612EB8	527.88	AAAAmj	[NULL]	AAA	[NULL]	FONTANA CALIF PUB FING AUTH	TAX ALLC 50000	0.010558	TMS
8774233	344849104	5,494,391.01	NR	[NULL]	[NULL]	[NULL]	FOOT LOCKER INC	SHR USD 324862	16.913000	TMS
1479537	345203202	15,960.00	NR	[NULL]	NR	[NULL]	FORCE PROTECTION INC NEW	6000	2.660000	CHASE
2267454	345370CF5	100,902,107.50	OTH	CAA1	CCC	CCC+	FORD MOTOR CO	1.49E+08	0.677500	TMS
9201752	345395206	136,865.76	OTH	CAA2	CC	[NULL]	FORD MOTOR CO CAPITA CONV PFD 6.5 %1	6224	21.990000	TMS
6419276	345397ST1	14,386,633.28	B-	B1	B-	[NULL]	FORD MOTOR CREDIT CO	R/MD 7.875 17329000	0.830206	TMS



1206443	34539	CLU4	5,956.43	Bmm	B1	B-	B+	FORD MOTOR CREDIT CO LLC	1150000	0.005180	TMS
1258767	34539	CPC0	5,181.50	Bmm	B1	B-	B+	FORD MOTOR CREDIT CO LLC	1041000	0.004977	TMS
1260359	34539	CPJ5	5,588.60	Bmm	B1	B-	B+	FORD MOTOR CREDIT CO LLC	1206000	0.004634	TMS
1083365	34542	5102	42,108,360.38	NR	[NULL]	[NULL]	[NULL]	FORDING CANADIAN COAUNIT	650021	64.780000	CHASE
2331301	34555	AH0	41,034.46	B	BA3	BB-	[NULL]	FOREST CITY ENTERPRISES INC PUTTABL	5334000	0.007693	TMS
7340293	34609	1705	2,637,717.17	B-mj	[NULL]	B-	[NULL]	FOREST OIL CORP COM PAR \$0.01	52471	50.270000	TMS
2938442	34623	3109	16,776.50	NR	[NULL]	NR	[NULL]	FORESTAR REAL ESTATE GROUP INC	1157	14.500000	TMS
1692121	34720	0107	5,224.00	NR	[NULL]	[NULL]	[NULL]	FORT DEARBORN INCOMETRUST U	400	13.060000	TMS
2371840	34958	B106	257,299.90	NR	[NULL]	NR	[NULL]	FORTRESS INVT GROUP LLC CL A	24622	10.450000	TMS
2173824	34963	1101	1,769,873.24	Bmj	[NULL]	B	[NULL]	FORTUNE BRANDS INC	29356	60.290000	TMS
5116059	35063	R100	1,935,645.60	Bmj	[NULL]	B	[NULL]	FOUNDRY NETWORKS INC	119190	16.240000	CHASE
1337281	35351	4102	1,149,278.19	NR	[NULL]	[NULL]	[NULL]	FRANKLIN ELECTRIC CO INC	23839	48.210000	TMS
280026	35461	3101	2,952,493.51	BBB+mj	[NULL]	A-	[NULL]	FRANKLIN RESOURCES INC	31655	93.271000	TMS
1657327	35644	AC2	36,000.00	AAAmj	[NULL]	AAA	[NULL]	FREEDOM PARK CDO LTD	5000000	0.007200	TMS
1338472	35671	D790	175,276.72	BBmj	[NULL]	BB	[NULL]	FREEDOM PARK CDO LTD	123	#####	TMS
1111326	35671	DAK1	43,202.70	B	B2	B+	[NULL]	FREEDOM PARK CDO LTD	20000	2.160135	TMS
2767028	35687	MAK3	19,604,469.22	Bmm	B2	B-	B	FREESCALE SEMICONDUCTOR INC	29250000	0.670238	TMS
1514626	35702	3100	2,407,747.63	NR	[NULL]	NR	[NULL]	FREIGHTCAR AMERICA INC	65991	36.486000	TMS
1136574	35843	4108	377,876.30	NR	[NULL]	[NULL]	[NULL]	FRIEDMAN BILLINGS RAMSEY-A	201105	1.879000	TMS
280215	35843	5105	142,423.77	Bmj	[NULL]	B	[NULL]	FRIEDMAN INDUSTRIES INC	19699	7.230000	TMS
1452565	35880	TK2	1,089.96	AAAmj	AAA	NR	[NULL]	FRISCO TEX G/O INDPT SCH DIST SCH BLDG	105500	0.010331	TMS
1701254	35914	P105	2,411,286.50	NR	[NULL]	[NULL]	[NULL]	FRONTIER OIL CORP SHR USD	117309	20.555000	TMS
280285	35952	3107	2,155,541.06	NR	[NULL]	NR	[NULL]	FUEL TECH INC	94446	22.823000	TMS
2054582	35952	H106	1,724,447.85	NR	[NULL]	[NULL]	[NULL]	FUELCELL ENERGY INC SHR USD	257765	6.690000	TMS
2147788	35952	W103	743,891.85	OTHmj	[NULL]	C	[NULL]	FUEL SYSTEMS SOLUTIONS INC	16119	46.150000	TMS
280392	36126	8105	108,836.00	BBB+mj	[NULL]	A-	[NULL]	G & K SERVICES INC CL A	2990	36.400000	TMS
4306797	36143	8104	47,044.20	Bmj	[NULL]	B	[NULL]	GAMCO INVESTORS INC	974	48.300000	TMS
1206380	36159	R103	2,116,989.00	Bmj	[NULL]	B	[NULL]	GEO GROUP INC	86940	24.350000	TMS
1731353	36185	MBL5	448,068.58	AAA	AAA	AAA	NR	GMACM 2005-AR6 3A1 GMAC MORTG	620000	0.722691	MTS
1350773	36185	N3T5	144,288.49	AAA	AAA	AAA	NR	GMACM 2004-AR2 3A GMAC MORTGA	200000	0.721442	MTS
2112980	36185	NXR6	432,009.00	AAA	AAA	AAA	NR	GMACM 2003-GH1 A5 GMAC MORTGA	500000	0.864018	MTS
2125300	36186	C202	1,345,764.00	NR	[NULL]	[NULL]	[NULL]	GMAC LLC 7.30% PUBLIC INCOM	129900	10.360000	TMS
2928253	36227	K106	10,328,278.20	NR	[NULL]	[NULL]	[NULL]	GSE SYSTEMS INC SHR USD	1465004	7.050000	TMS
1163225	36228	FUN4	12,095,074.66	AAAm	NR	AAA	AAA	GSR 2003-7F 5A1 GSR MORTGAGE I	17000000	0.711475	MTS
1278146	36229	RLL1	17,646,008.75	AAAm	NR	AAA	AAA	GSR 2004-2F 7A1 GSR MORTGAGE I	25000000	0.705840	MTS
1705134	36234	1RX9	413,571.39	AAAm	NR	AAA	AAA	GSR 2005-AR6 2A1 GSR MORTGAGE	600000	0.689286	MTS
9730225	36238	G102	2,219,000.00	NR	[NULL]	[NULL]	[NULL]	GSI COMMERCE INC	140000	15.850000	CHASE
1352694	36242	DBJ1	103,622.79	AAAm	AAA	[NULL]	AAA	GSR GSR MORTGAGE LOAN	145000	0.714640	MTS
1189284	36242	H104	7,486,017.00	NR	[NULL]	[NULL]	[NULL]	GABELLI DIVIDEND & INCOME FUND	531300	14.090000	TMS
2404988	36260	7301	287,830.68	NR	[NULL]	[NULL]	[NULL]	***GAFISA S A SPONSORED ADR R	12471	23.080000	TMS
280690	36312	7200	348,556.80	OTHmj	[NULL]	C	[NULL]	GAINSCO INC SHR USD 0.1	120192	2.900000	TMS
1707257	36467	W109	1,886,336.50	NR	[NULL]	NR	[NULL]	GAMESTOP CORP NEW CLASS A	49108	38.412000	TMS
280787	36473	0101	5,148,673.00	Amj	[NULL]	A	[NULL]	GANNETT CO INC	284300	18.110000	TMS
2345559	36790	5106	635,115.60	NR	[NULL]	[NULL]	[NULL]	GAYLORD ENTERTAINMENS HR US	18970	33.480000	TMS
1807346	36791	0AU0	190,000.00	AAA	AAA	AAA	AAA	GEWMC 2005-2 A2C GE-WMC MORTG	250000	0.760000	MTS

5268098 368287207	13,386,029.16	NR	[NULL]	[NULL]	[NULL]	GAZPROM OAO	1 ADR REPR 04.00 SHF	475694	28.140000	TMS
3568999 36867G209	306,736.94	NR	[NULL]	[NULL]	[NULL]	GENAERA CORP	SHR USD	494737	0.620000	TMS
1220232f 368682AG5	40,767.50	OTH	CAA1	B-	[NULL]	GENCORP INC	CONTINGENT SUB	4600000	0.008863	TMS
1808120f 368706206	51,480.00	OTHmj	[NULL]	C	[NULL]	GENELABS TECHNOLOGIES INC	NEW	117000	0.440000	TMS
5267617 368710406	53,987,270.30	NR	[NULL]	[NULL]	[NULL]	GENENTECH INC		595229	90.700000	TMS
3169302f 369300AK4	3,795,885.54	B	B1	B+	[NULL]	GENERAL CABLE CORP		4910000	0.773093	TMS
281001 369550108	16,919,647.80	Amj	[NULL]	A+	[NULL]	GENERAL DYNAMICS CORP		205635	82.280000	CHASE
3099452f 36959HJW8	8,993.54	OTH	P1	A-1+	[NULL]	C/P G.E. CAPITAL CORP		9000	0.999282	MTS
2991400f 36959HK14	1,238.59	OTH	P1	A-1+	[NULL]	C/P G.E. CAPITAL CORP		124000	0.009989	TMS
2987834f 36959HK30	22,965.56	A1	P1	A1+	[NULL]	C/P G.E. CAPITAL CORP		23000	0.998503	MTS
3330319f 36959HK63	329.14	OTH	P-1	A-1	[NULL]	GENERAL ELECTRIC CAPITAL CORP DISC C		33000	0.009974	TMS
7072273 36959HLH8	517.44	OTH	P1	A-1+	[NULL]	C/P G.E. CAPITAL CORP		52000	0.009951	TMS
3149528f 36959HLU9	36,820.86	A1	P1	A1+	[NULL]	C/P G.E. CAPITAL CORP		37000	0.995158	MTS
1260669f 36959HM12	32,775.83	OTH	P1	A-1+	[NULL]	C/P G.E. CAPITAL CORP		33000	0.993207	MTS
3150507f 36959HMP9	11,927.17	A1	P1	A1+	[NULL]	C/P G.E. CAPITAL CORP		12000	0.993931	MTS
3212663f 36959HMX2	101,191.62	OTH	P1	A-1+	[NULL]	C/P G.E. CAPITAL CORP		102000	0.992075	MTS
3210368f 36959HN29	25,792.98	OTH	P1	A-1+	[NULL]	C/P G.E. CAPITAL CORP		26000	0.992038	MTS
3323019f 36959HP27	12,838.92	A1	P1	A1+	[NULL]	C/P G.E. CAPITAL CORP		13000	0.987609	MTS
7608841 36959HQ26	30,603.17	A1	P1	A1+	[NULL]	C/P G.E. CAPITAL CORP		31000	0.987199	MTS
3424140f 36959HSF5	21,586.94	A1	P1	A1+	[NULL]	C/P G.E. CAPITAL CORP		22000	0.981224	MTS
3443731f 36959HSS7	8,824.46	A1	P1	A1+	[NULL]	C/P G.E. CAPITAL CORP		9000	0.980495	MTS
3391396f 36959RKX2	4,982.21	A1	P1	A1+	[NULL]	C/P GENERAL ELECTRIC CAPITAL SERVICE		5000	0.996442	MTS
3068713f 36959RL37	69.74	OTH	P1	A-1+	[NULL]	C/P GENERAL ELECTRIC CAPITAL SERVICE		7000	0.009963	TMS
3226667f 36959RLE3	27,890.24	A1	P1	A1+	[NULL]	C/P GENERAL ELECTRIC CAPITAL SERVICE		28000	0.996080	MTS
3214589f 36959RLH6	37,814.41	OTH	P1	A-1+	[NULL]	C/P GENERAL ELECTRIC CAPITAL SERVICE		38000	0.995116	MTS
3094320f 36959RLQ6	11,942.80	A1	P1	A1+	[NULL]	C/P GENERAL ELECTRIC CAPITAL SERVICE		12000	0.995233	MTS
3268238f 36959RLU7	108,455.30	A1	P1	A1+	[NULL]	C/P GENERAL ELECTRIC CAPITAL SERVICE		109000	0.995003	MTS
3208830f 36959RN27	31,756.40	OTH	P1	A-1+	[NULL]	C/P GENERAL ELECTRIC CAPITAL SERVICE		32000	0.992388	MTS
3207476f 36959RNP6	11,862.24	A1	P1	A1+	[NULL]	C/P GENERAL ELECTRIC CAPITAL SERVICE		12000	0.988520	MTS
3392436f 36959RNW	10,887.43	A1	P1	A1+	[NULL]	C/P GENERAL ELECTRIC CAPITAL SERVICE		11000	0.989766	MTS
3269365f 36959RP25	25,740.69	A1	P1	A1+	[NULL]	C/P GENERAL ELECTRIC CAPITAL SERVICE		26000	0.990027	MTS
3405269f 36959RPH2	38,543.60	A1	P1	A1+	[NULL]	C/P GENERAL ELECTRIC CAPITAL SERVICE		39000	0.988298	MTS
3360914f 36959RRE7	21,643.27	A1	P1	A1+	[NULL]	C/P GENERAL ELECTRIC CAPITAL SERVICE		22000	0.983785	MTS
3437851f 36959RSN6	7,845.92	A1	P1	A1+	[NULL]	C/P GENERAL ELECTRIC CAPITAL SERVICE		8000	0.980740	MTS
281004 369604103	330,558,753.98	Amj	[NULL]	A+	[NULL]	GENERAL ELECTRIC CO		14132482	23.390000	CHASE
2358852f 36962G2C7	2,264,601.42	AAA	AAA	AAA	[NULL]	GENERAL ELEC CAP CORP	MEDIUM TE	2355000	0.961614	TMS
1246490f 36962GF90	803.25	AAA	AAA	AAA	[NULL]	GENERAL ELECTRIC CAPITAL CORP MEDIUM		85000	0.009450	TMS
1391596f 36962GL51	3,395.92	AAA	AAA	AAA	[NULL]	GENERAL ELEC CAP CORP	MEDIUM TE	340000	0.009988	TMS
1415556f 36962GM76	731.72	AAA	AAA	AAA	[NULL]	GENERAL ELECTRIC CAPITAL CORP FRN 20		75000	0.009756	TMS
1635002f 36962GR89	3,380.91	AAA	AAA	AAA	[NULL]	GENERAL ELECTRIC CAPITAL CORP		355000	0.009524	TMS
2947164f 36962GT38	519.14	AAA	AAA	AAA	[NULL]	GENERAL ELECTRIC CAPITAL CORP		50000	0.010383	TMS
2124210f 36962GX82	500.14	AAA	Aaa	AAA	[NULL]	GENERAL ELEC CAP CORP	MEDIUM TE	50000	0.010003	TMS
9736709 36962GYY4	2,103,130.10	AAA	AAA	AAA	[NULL]	GENERAL ELECTRIC CAPITAL CORP		2138000	0.983690	TMS
3402671f 36962GZ56	475.25	AAA	AAA	AAA	[NULL]	GENERAL ELECTRIC CAPITAL CORP		50000	0.009505	TMS
1018117f 36962GZHC	740.30	AAA	AAA	AAA	[NULL]	GENERAL ELECT CREDIT CORP-MTN		75000	0.009871	TMS

465807	370021107	1,513,565.71	Bmj	[NULL]	B	[NULL]	GENERAL GROWTH PROPERTIES INC	76644	19.748000	TMS
281083	370334104	7,747,062.48	BBB+mj	[NULL]	A-	[NULL]	GENERAL MILLS INC	111270	69.624000	TMS
284717	370373102	5,748,129.92	NR	[NULL]	NR	[NULL]	GENERAL MOLY INC SHR USD	1028288	5.590000	TMS
1136548	370442717	19,592,000.00	OTH	CAA2	B-	[NULL]	GENERAL MOTORS CORPORATION 6.25%	1959200	10.000000	TMS
1114113	370442725	129,182.04	NR	[NULL]	[NULL]	[NULL]	GENERAL MOTORS CORP 7.375% SR I	12268	10.530000	TMS
8698083	370442774	2,846,618.88	Bmj	B1	NR	[NULL]	GENERAL MOTORS CORP PFD 7.2500 15Ju	268800	10.590100	TMS
8485925	370442816	3,432,970.00	NR	[NULL]	[NULL]	[NULL]	GENERAL MOTORS CORP PFD 7.2500 15Apr	325400	10.550000	TMS
281173	371532102	545,440.00	Bmj	[NULL]	B	[NULL]	GENESCO INC	15584	35.000000	TMS
601254	371559105	44,264.83	Bmj	[NULL]	B+	[NULL]	GENESEE & WYOMING INC-CL A	1009	43.870000	TMS
1715755	371927104	153,921.20	NR	[NULL]	[NULL]	[NULL]	GENESIS ENERGY LP LP USD	12413	12.400000	TMS
2785264	37243V100	161,177.76	NR	[NULL]	NR	[NULL]	GENOPTIX INC	4902	32.880000	TMS
1618200	37244C101	211,096.90	NR	[NULL]	NR	[NULL]	GENOMIC HEALTH INC	9002	23.450000	TMS
1188012	37245X203	650,136.00	NR	[NULL]	NR	[NULL]	GENTEK INC COM NEW	24720	26.300000	TMS
281363	372460105	8,210,804.55	Amj	[NULL]	A	[NULL]	GENUINE PARTS CO	198185	41.430000	TMS
1248763	37247D106	503,862.29	NR	[NULL]	NR	[NULL]	GENWORTH FINANCIAL INC COM CL A	55091	9.146000	TMS
1220654	37249T109	48,685.28	NR	[NULL]	NR	[NULL]	GEOGLOBAL RESOURCES INC	20456	2.380000	TMS
1573964	37250B104	949,717.14	NR	[NULL]	[NULL]	[NULL]	***GENTIUM SPA AMERICAN DEPOSE	313438	3.030000	TMS
4381841	373109BJ5	326,500.00	A	A2	AA	NR	GEORGETOWN UNIVERSITY SER A SAVRS	32650000	0.010000	TMS
1851765	373382A67	1,619.45	AAA	AAA	AAA	[NULL]	GEORGIA ST G/O SER D R/MD 6.70	150000	0.010796	TMS
281479	373730100	56,425.00	B-mj	[NULL]	B-	[NULL]	GERBER SCIENTIFIC INC	6100	9.250000	TMS
605685	374163103	155,760.23	OTHmj	[NULL]	C	[NULL]	GERON CORP	37596	4.143000	TMS
9743631	374393106	78,930.94	B-mj	[NULL]	B-	[NULL]	GEVITY HR INC	9614	8.210000	TMS
2725650	374593AL5	118,401,756.27	BBB-mm	BAA3	[NULL]	BBB	GIANTS STADIUM LLC AUC28	1.18E+08	1.000015	TMS
2725650	374593AM3	118,401,250.73	BBB-mm	BAA3	[NULL]	BBB	GIANTS STADIUM LLC AUC28	1.18E+08	1.000011	TMS
2725650	374593AN1	118,525,073.98	BBB-mm	BAA3	[NULL]	BBB	GIANTS STADIUM LLC AUC28	1.19E+08	1.000001	TMS
2725650	374593AP6	53,000,329.63	AAA	AAA	AAA	[NULL]	GIANTS STADIUM LLC AUC28	53000000	1.000006	TMS
3577676	374689107	94,944.33	NR	[NULL]	[NULL]	[NULL]	GIBRALTAR INDUSTRIESSHR USD	4271	22.230000	TMS
281584	375558103	472,968.32	B-mj	[NULL]	B-	[NULL]	GILEAD SCIENCES INC	10120	46.736000	TMS
2262444	375558AH6	1,127,868.36	NR	NR	[NULL]	[NULL]	GILEAD SCIENCES INC SR NT CONV	850000	1.326904	TMS
1099943	37576GAQ	5,496.81	A	AA3	AA-	NR	GILLETTE CO CORENOTES	550000	0.009994	TMS
1357497	376535100	151,929.43	NR	[NULL]	[NULL]	[NULL]	GLADSTONE CAPITAL CORP	8521	17.830000	TMS
552889	37733W105	137,049.95	NR	[NULL]	[NULL]	[NULL]	GLAXOSMITHKLINE PLC 1 ADR REPR 02.00	3133	43.744000	TMS
1286033	377372AA5	500.46	A	A1	A+	AA-	GLAXOSMITHKLINE CAPITAL INC MAKE WH	50000	0.010009	TMS
3213424	377372AD9	57,081.74	A	A1	A+	[NULL]	GLAXOSMITHKLINE CAPITAL PLC 5.650% 20	5690000	0.010032	TMS
3213424	377372AE7	38,930.01	A	A1	A+	[NULL]	GLAXOSMITHKLINE CAPITAL PLC 6.375% 20	3900000	0.009982	TMS
1700820	378967103	56,730.63	NR	[NULL]	[NULL]	[NULL]	GLOBAL CASH ACCESS HSHR USC	11649	4.870000	TMS
2189650	378973408	2,797,249.28	NR	[NULL]	NR	[NULL]	GLOBALSTAR INC	1248772	2.240000	TMS
2884898	37929X107	6,077,022.00	NR	[NULL]	NR	[NULL]	GLG PARTNERS INC	868146	7.000000	TMS
2885367	37929X206	2,272,950.00	NR	[NULL]	[NULL]	[NULL]	UTS GLG PARTNERS INC UNIT 1 COM	303060	7.500000	TMS
1286403	379336100	3,605,031.88	NR	[NULL]	[NULL]	[NULL]	GLOBAL INDUSTRIES LTD	425875	8.465000	TMS
2885220	379336AE0	4,998.44	NR	[NULL]	[NULL]	[NULL]	GLOBAL INDS LTD SR DEB CONV	875000	0.005713	TMS
1553446	37946R109	95,617.50	NR	[NULL]	NR	[NULL]	GLOBAL PARTNERS LP SBI UNIT REPST	9150	10.450000	TMS
2066343	38012G100	10,165,270.06	NR	[NULL]	[NULL]	[NULL]	***GMARKET INC SPON ADR	460801	22.060000	TMS
552575	38059T106	21,446,594.11	NR	[NULL]	[NULL]	[NULL]	GOLD FIELDS LTD 1 ADR REPR 01.00 SHF	2400559	8.934000	TMS
2633840	38122NFW	856.04	A	A2	A	[NULL]	GOLDEN ST TOB SECURITIZATION CORP C	90000	0.009512	TMS

3238762(38122NNY4	5,752.49	BBB-	BAA3	BBB	[NULL]	GOLDEN ST TOB SECURITIZATION P/C 06/0	660000	0.008716	TMS
4551589 38141G104	40,157,554.50	BBB+mj	[NULL]	A-	[NULL]	GOLDMAN SACHS GROUP INC	350721	114.500000	CHASE
1009639 38141GCG	4,398.48	A	AA3	AA-	AA-	GOLDMAN SACHS GROUP INC	500000	0.008797	TMS
1718373(38144X500	53,343.08	Amj	[NULL]	A	[NULL]	GOLDMAN SACHS GROUP INC 6.20% SEI	3229	16.520000	TMS
2945536 382410405	5,914,721.01	OTHmj	[NULL]	C	[NULL]	GOODRICH PETROLEUM CORP NEW	136149	43.443000	TMS
1480479(382550101	4,112,197.62	NR	[NULL]	[NULL]	[NULL]	***GOODYEAR TIRE & RUBBER CO GERMAN	254783	16.140000	TMS
3086900 38388F108	11,067,602.80	OTHmj	[NULL]	D	[NULL]	W R GRACE & CO-DEL NEW	747811	14.800000	TMS
1123233 384313102	892,930.95	NR	[NULL]	[NULL]	[NULL]	GRAFTECH INTERNATIONAL LTD	57975	15.402000	TMS
282289 384802104	2,280,575.44	Amj	[NULL]	A	[NULL]	W W GRAINGER INC	25640	88.946000	TMS
3068673(38500T101	19,850.09	NR	[NULL]	[NULL]	[NULL]	***GRAN TIERRA ENERGY INC	4708	4.216247	TMS
396526 386088AH1	10,699.40	BBB+	A3	A-	A	GRAND METRO INV-CORP BOND	1000000	0.010699	TMS
8483704 387328107	1,992,250.08	NR	[NULL]	[NULL]	[NULL]	GRANITE CONSTRUCTION INC	51241	38.880000	TMS
2158502(38741YCP2	229,410.00	BBB	BAA2	BBB	[NULL]	GRANITE MASTER ISSUER PLC FRN 205412	30000000	0.007647	TMS
2931046(389712EU0	1,097.61	AAAmj	AAA	NR	[NULL]	GRAYSON CNTY TEX JR COLLEGE DIGO BD	100000	0.010976	TMS
282496 390064103	6,534,550.73	OTHmj	[NULL]	C	[NULL]	GREAT ATLANTIC & PACIFIC TEA CO INC	641208	10.191000	TMS
1320306(390905107	142,875.30	NR	[NULL]	[NULL]	[NULL]	GREAT SOUTHERN BANCORP INC	10133	14.100000	TMS
6870157 39153L106	207,479.70	NR	[NULL]	NR	[NULL]	GREATBATCH INC SHR USD	8570	24.210000	TMS
2572143(39153LAB2	23,740.63	NR	[NULL]	[NULL]	[NULL]	GREATBATCH INC	2675000	0.008875	TMS
2432266 392118DF9	1,065.72	Amj	AA3	NR	[NULL]	GREATER LAWRENCE MASS REGL VOCLTD	100000	0.010657	TMS
1726964 393505RH7	250,000.00	AAAmj	[NULL]	AAA	AAA	GT 96-10 A6 ASSETBK HOME EQTY GREENT	250000	1.000000	MTS
9873336 394361208	86,563.74	NR	[NULL]	[NULL]	[NULL]	GREEN BANKSHARES INCSHR	4639	18.660000	TMS
6060878 395150105	26,417.10	NR	[NULL]	NR	[NULL]	GREENFIELD ONLINE INC	1527	17.300000	TMS
1305568(395259104	5,358,740.00	NR	[NULL]	[NULL]	[NULL]	GREENHILL & CO INC	63044	85.000000	TMS
1267572(395383AY8	2,700,000.00	AAA	AAA	AAA	NR	GPMH 2000-6 A2 GREENPOINT MAN	3000000	0.900000	MTS
1267703(395383BC5	15,180,200.00	AAA	AAA	AAA	NR	GPMH 2001-1 IA GREENPOINT MAN	15490000	0.980000	MTS
2259329(39538CAB8	3,591,306.40	AAA	AAA	AAA	NR	GPMF 2006-AR7 A1B GREENPOINT M	5000000	0.718261	MTS
1549904(39538RAF6	764,909.10	AA	AA1	AAA	NR	GPMF 2005-AR1 M1 GREENPOINT M	3307000	0.231300	MTS
1734209(39538WEG	7,750,000.00	AAA	AAA	AAA	NR	GPMF 2005-AR5 2X1 GREENPOINT M	2E+08	0.038750	MTS
1960756 39538WGH	3,375,000.00	AAA	AAA	AAA	NR	GPMF 2006-AR2 3A3 GREENPOINT M	15000000	0.225000	MTS
2325660(39539HAB6	4,395,325.26	AAA	AAA	AAA	NR	GPMF 2006-AR8 1A1B GREENPOINT M	6000000	0.732554	MTS
2407350 39539KAH6	3.34	AAA	AAA	AAA	NR	GPMF 2007-AR1 3A3 GREENPOINT M	33382000	0.000000	MTS
2407352 39539KAT0	222,080.00	AA	AA1	AA+	NR	GPMF 2007-AR1 M1-II GREENPOINT M	2000000	0.111040	MTS
2407354(39539KAV5	133,705.15	BBB+	BAA1	AA-	NR	GPMF 2007-AR1 M3-II GREENPOINT M	3275000	0.040826	MTS
2407355 39539KAW	119,527.68	BBB-	BAA3	A+	NR	GPMF 2007-AR1 M4-II GREENPOINT M	3275000	0.036497	MTS
2407356(39539KAY9	104,757.43	B	B1	A-	NR	GPMF 2007-AR1 M6-II GREENPOINT M	3275000	0.031987	MTS
2407347(39539KBD4	3,833,285.12	AAA	AAA	AAA	NR	GPMF 2007-AR1 1A1B GREENPOINT M	6714000	0.570939	MTS
2498922(39539LAV3	399,180.00	AA	AA1	AA+	NR	GPMF 2007-AR2 2M1 GREENPOINT M	3000000	0.133060	MTS
2498927(39539LAY7	248,785.65	A	A2	A+	NR	GPMF 2007-AR2 2M4 GREENPOINT M	4082000	0.060947	MTS
2498927(39539LAZ4	176,604.53	BBB	BAA2	A	NR	GPMF 2007-AR2 2M5 GREENPOINT M	3519000	0.050186	MTS
2498957 39539LBC4	124,116.53	Bmj	B1	NR	NR	GPMF 2007-AR2 2M8 GREENPOINT M	2956000	0.041988	MTS
2561318(39539MAJ8	183,704.11	B	B1	BBB-	NR	GPMF 2007-AR3 M6 GREENPOINT M	2997000	0.061296	MTS
2561319(39539MAK5	103,080.82	Bmj	B1	NR	NR	GPMF 2007-AR3 M7 GREENPOINT M	1998000	0.051592	MTS
2385174 397888108	2,363,637.65	NR	[NULL]	[NULL]	[NULL]	GREY WOLF INC SHR USD C	319886	7.389000	TMS
1144895(398433102	287,430.60	NR	[NULL]	[NULL]	[NULL]	GRIFFON CORPORATION	33038	8.700000	TMS
9008528 398905109	951,291.93	NR	[NULL]	[NULL]	[NULL]	GROUP 1 AUTOMOTIVE INC	34365	27.682000	TMS

2155099	398905AE9	1,292,617.50	NR	[NULL]	[NULL]	[NULL]	GROUP 1 AUTOMOTIVE INC	SR SUB NT	2000000	0.646309	TMS	
528167	399449107	9,374,038.72	NR	[NULL]	[NULL]	[NULL]	***GROUPE DANONE-SPONSORED	ADRREP	638515	14.681000	TMS	
6716608	399909100	1,199,427.84	NR	[NULL]	[NULL]	[NULL]	GRUPO FINANCIERO GAL 1	ADR REPR 10.00	312351	3.840000	TMS	
2818656	40049JAT4	15,998.14	BBB+	BAA1	BBB+	BBB+	GRUPO TELEVISIA SA		1450000	0.011033	TMS	
2406395	401617105	8,840,884.05	NR	[NULL]	[NULL]	[NULL]	GUESS INC		225412	39.221000	TMS	
2174375	401692108	184,229.17	NR	[NULL]	NR	[NULL]	GUIDANCE SOFTWARE INSHR	USD	37369	4.930000	TMS	
2722857	40255QAEC	97,308.71	AA	AA2	AA	NR	GULF STREAM COMPASS CLO LTD	FRN 201	12000000	0.008109	TMS	
465367	403777105	1,386,044.00	B-mj	[NULL]	B-	[NULL]	GYMBOREE CORP		37060	37.400000	TMS	
1864888	404030108	106,594.60	NR	[NULL]	NR	[NULL]	H&E EQUIPMENT SERVICES	INC	7301	14.600000	TMS	
2232937	40411EAA6	38,322,536.69	AAA	AAA	AAA	[NULL]	BANK OF SCOTLAND PLC 5.000%	20111121	37775000	1.014495	MTS	
455707	404132102	3,757,184.80	BBB+mj	[NULL]	A-	[NULL]	HCC INSURANCE HOLDINGS INC		143404	26.200000	TMS	
2076264	4041A0CE6	809.20	A	AA1	AA-	[NULL]	BANK OF SCOTLAND PLC 5.625%	20090720	80000	0.010115	TMS	
3228385	4041A2AH7	55,023.46	A	AA3	A	AA-	HBOS PLC 6.750%	20180521	SERIES# 144A	65000	0.846515	TMS
1302588	404251100	23,250.00	BBB+mj	[NULL]	A-	[NULL]	HNI CORPORATION		750	31.000000	TMS	
4886936	404280406	4,173,527.68	NR	[NULL]	[NULL]	[NULL]	***HSBC HOLDINGS PLC	SPONSORED	52484	79.520000	TMS	
1683019	404280604	11,550.00	BBB+mj	[NULL]	A-	[NULL]	***HSBC HOLDINGS PLC ADS	6.20% NON-	700	16.500000	TMS	
1991575	404280AG4	654.44	A	AA3	A+	AA-	***HSBC HLDGS PLC	R/MD 6.50	75000	0.008726	TMS	
3241616	404280AJ8	16,752.83	A	AA3	A+	[NULL]	HSBC HOLDINGS PLC 6.800%	20380601	1860000	0.009007	TMS	
1435833	40429C201	70,600.00	NR	[NULL]	[NULL]	[NULL]	HSBC FINANCE CORP	6.875% SENIOR	4000	17.650000	TMS	
1759742	40429CCX8	1,495.49	A	AA3	AA-	AA-	HSBC FINANCE CORP		150000	0.009970	TMS	
1862259	40429CFN7	9,994.61	A	AA3	AA-	AA-	HSBC FINANCE CORP		1000000	0.009995	TMS	
3402102	404303109	514,339.80	NR	[NULL]	[NULL]	[NULL]	HSN INC	SHR USD 0.01U	42159	12.200000	TMS	
2983590	404609109	80,747.34	OTHmj	[NULL]	C	[NULL]	HACKETT GROUP INC (THE)		13946	5.790000	TMS	
2779637	405217100	2,789,950.50	NR	[NULL]	[NULL]	[NULL]	HAIR CELESTIAL GROUPSHR	USD	97893	28.500000	TMS	
283189	406216101	2,443,608.57	Bmj	[NULL]	B	[NULL]	HALLIBURTON CO		70598	34.613000	TMS	
6547332	41011WAA8	209,399.88	AA	AA1	AAA	[NULL]	JOHN HANCOCK GLOBAL FUNDING II	7.900%	200000	1.046999	TMS	
5024614	410764AB0	21,895,000.00	AAA+mj	AAA	[NULL]	[NULL]	HANCP 99-B A CMO SER 99-B	HANOVER C	21895000	1.000000	MTS	
1206704	410768AE5	50,750.00	B	B1	BB	[NULL]	HANOVER COMPRESSOR CO	CONV SE	5000000	0.010150	TMS	
1475395	41145W109	42,316.40	NR	[NULL]	NR	[NULL]	HARBIN ELECTRIC INC		3332	12.700000	TMS	
2462022	41164UAD1	51,700.93	AA	AA1	AAA	AA	HVMLT 2007-3 2A1C	HARBORVIEW M	446455	0.115803	MTS	
2453482	41164UAE9	6,551,500.00	BBmj	BA2	NR	NR	HVMLT 2007-3 B1	HARBORVIEW MO	26206000	0.250000	MTS	
4191755	412822108	7,439,013.65	NR	[NULL]	[NULL]	[NULL]	HARLEY-DAVIDSON INC		176088	42.246000	TMS	
4851037	412824104	49,841.10	NR	[NULL]	[NULL]	[NULL]	HARLEYSVILLE GROUP INC		1422	35.050000	TMS	
283371	413086109	9,481,098.85	BBB+mj	[NULL]	A-	[NULL]	HARMAN INTERNATIONAL	INDUSTRIES	295481	32.087000	TMS	
3033642	413627AY6	43,060,080.00	OTH	CAA1	B+	[NULL]	HARRAH'S OPERATING CO INC		76893000	0.560000	TMS	
283420	415864107	165,290.56	Amj	[NULL]	A	[NULL]	HARSCO CORP		3943	41.920000	TMS	
3221482	416515104	2,113,321.73	NR	[NULL]	[NULL]	[NULL]	HARTFORD FINANCIAL SVCS GRP		37965	55.665000	TMS	
3944820	417434503	10,893.72	NR	[NULL]	NR	[NULL]	HARVARD INDUSTRIES INC		1089372	0.010000	TMS	
1049667	41752X101	709,052.16	NR	[NULL]	NR	[NULL]	***HARVEST ENERGY TRUST	TRUST UNI	41288	17.173323	TMS	
8972246	418056AN7	17,137.50	BBB	BAA2	BBB	BBB	HASBRO INC		1000000	0.017138	TMS	
8473484	419578KF5	2,582.35	Amj	A1	NR	[NULL]	HAVERSTRAW STONY POINT N Y	CENT SC	250000	0.010329	TMS	
3451902	419780VR9	4,226.03	AAA	AAA	AAA	[NULL]	HAWAII ST G/O SER CX SPUR AA-	R/MD 5.0	410000	0.010307	TMS	
283552	419870100	732,188.99	Bmj	[NULL]	B	[NULL]	HAWAIIAN ELECTRIC INDUSTRIES	INC	26693	27.430000	TMS	
566459	419879101	491,283.74	NR	[NULL]	NR	[NULL]	HAWAIIAN HOLDINGS INSHR	USD	50528	9.723000	TMS	
3049627	420122AF0	11,616,688.11	B-	B3	B-	[NULL]	HAWKER BEECHCRAFT ACQUISITION		12255000	0.947914	TMS	

11244411420781304	2,179,433.52	OTHmj	[NULL]	C	[NULL]	HAYES LEMMERZ INTERNATIONAL INC NEI	733816	2.970000	TMS
1368137420877201	27,141.00	NR	[NULL]	NR	[NULL]	HAYNES INTERNATIONAL INC NEW	498	54.500000	TMS
1925461421924200	10,151,800.00	NR	[NULL]	[NULL]	[NULL]	HEALTHSOUTH CORP PFD CONV SE	13150	772.000000	TMS
145095842210PAB8	40,008.75	Bmj	[NULL]	B	[NULL]	HEADWATERS INC	4700000	0.008513	TMS
115946742219D308	259,116.81	OTHmj	[NULL]	C	[NULL]	HEALTHAXIS INC NEW	667999	0.387900	TMS
541410 42222G108	15,247,089.54	NR	[NULL]	NR	[NULL]	HEALTH NET INC SHR USD 0	631611	24.140000	CHASE
6087454 42222N103	351,556.56	NR	[NULL]	NR	[NULL]	HEALTHSTREAM INC	134696	2.610000	TMS
1891661422245100	1,798,085.52	NR	[NULL]	[NULL]	[NULL]	HEALTHWAYS INC	105336	17.070000	TMS
189072742224N101	224,999.06	NR	[NULL]	NR	[NULL]	HEALTHSPRING INC	11462	19.630000	TMS
1860182 423074103	9,698,220.46	Amj	[NULL]	A+	[NULL]	H J HEINZ CO	195147	49.697000	TMS
255429942326R109	271.46	NR	[NULL]	[NULL]	[NULL]	HELICOS BIOSCIENCES SHR USD	98	2.770000	TMS
283809 427056106	10,654,789.10	B-mj	[NULL]	B-	[NULL]	HERCULES INC	545002	19.550000	TMS
1499604427096508	3,027,254.40	NR	[NULL]	NR	[NULL]	HERCULES TECHNOLOGY GROWTH CAPI	315339	9.600000	TMS
383958 427398102	7,047.00	B-mj	[NULL]	B-	[NULL]	HERLEY INDUSTRIES INC	348	20.250000	TMS
283828 427866108	8,430,469.90	Bmj	[NULL]	B+	[NULL]	HERSHEY COMPANY (THE) FORMERLY	205246	41.074953	TMS
283834 428236103	45,251,554.92	Bmj	[NULL]	B+	[NULL]	HEWLETT PACKARD CO	967720	46.761000	TMS
283836 428291108	1,213,460.71	B-mj	[NULL]	B-	[NULL]	HEXCEL CORP NEW	68530	17.707000	TMS
206811843005Q107	250,927.06	NR	[NULL]	[NULL]	[NULL]	HIGHLAND CREDIT STRATEGIES FUND	26666	9.410000	TMS
527760 431284108	1,101,329.40	Bmj	[NULL]	B+	[NULL]	HIGHWOODS PROPERTIES INC	31270	35.220000	TMS
1927883431291103	765,576.30	NR	[NULL]	[NULL]	[NULL]	HILAND PARTNERS LP	20946	36.550000	TMS
9736597 431294107	33,875,775.00	NR	[NULL]	[NULL]	[NULL]	HILB ROGAL & HOBBS CO	752795	45.000000	TMS
206705043129M107	3,264,024.08	NR	[NULL]	NR	[NULL]	HILAND HLDGS GP LP UNIT LTD PART	162551	20.080000	TMS
3110338431475102	2,918,402.52	Bmj	[NULL]	B	[NULL]	HILL ROM HOLDINGS INC COM	98628	29.590000	TMS
2705744432748101	1,241,226.10	NR	[NULL]	NR	[NULL]	HILLTOP HLDGS INC	125885	9.860000	TMS
161434243365Y104	312,000.00	NR	[NULL]	NR	[NULL]	HITTITE MICROWAVE CORP	10000	31.200000	CHASE
1304937435758305	2,038,947.14	NR	[NULL]	[NULL]	[NULL]	HOLLY CORP	62602	32.570000	TMS
1336939435763107	669,992.00	NR	[NULL]	NR	[NULL]	HOLLY ENERGY PARTNERS L P UNIT REP	23525	28.480000	TMS
284047 436440101	570,918.03	B-mj	[NULL]	B-	[NULL]	HOLOGIC INC	28897	19.757000	TMS
2938652436440AA9	6,548,550.00	Bmj	[NULL]	B+	[NULL]	HOLOGIC INC 2.0% CVT SENIOR N	8790000	0.745000	TMS
2039625436893200	63,896.58	NR	[NULL]	NR	[NULL]	HOME BANCSHARES INC	2046	31.230000	TMS
3947250 437076102	12,197,031.57	NR	[NULL]	[NULL]	[NULL]	HOME DEPOT INC SHR USD	455283	26.790000	TMS
1168535437306103	35,728.66	NR	[NULL]	[NULL]	[NULL]	HOME PROPERTIES INC	614	58.190000	TMS
2414359438516AT3	1,885,625.66	A	A2	A	[NULL]	HONEYWELL INTL INC R/MD 5.70	2065000	0.913136	TMS
284195 440327104	217,003.25	Bmj	[NULL]	B	[NULL]	HORACE MANN EDUCATORS CORP NEW	16015	13.550000	TMS
6586355 441812GMC	952.65	A	AA3	AA-	AA-	HOUSEHOLD FINANCE CORP-CORP BD	90000	0.010585	TMS
6612771 442436T84	529.53	AAmj	NR	AA	[NULL]	HOUSTON TEX WTR & SWR SYS REV RFDG-	50000	0.010591	TMS
203922944244K109	739,549.44	NR	[NULL]	[NULL]	[NULL]	HOUSTON WIRE & CABLESHR NPV	36684	20.160000	TMS
585369 443320106	115,579.20	Bmj	[NULL]	B	[NULL]	HUB GROUP INC-CL A	2904	39.800000	TMS
1036165443683107	1,483,673.46	NR	[NULL]	[NULL]	[NULL]	HUDSON CITY BANCORP INC	74310	19.966000	TMS
519625 444903108	1,436,363.42	OTHmj	[NULL]	C	[NULL]	HUMAN GENOME SCIENCES INC	212260	6.767000	TMS
1484159444903AK4	8,380.63	OTHmj	[NULL]	CCC	[NULL]	HUMAN GENOME SCIENCES INC CONV SI	1150000	0.007288	TMS
284388 446150104	6,173,228.72	Bmj	[NULL]	B+	[NULL]	HUNTINGTON BANCSHARES INC	760006	8.122605	TMS
1162806448407AE6	12,200.63	NR	[NULL]	[NULL]	[NULL]	HUTCHINSON TECHNOLOGY INC CONV S	1350000	0.009038	TMS
119646644841SAC3	8,895.94	BBB+	A3	A-	A-	HUTCHISON WHAMPOA INTERNATIONAL 03	877000	0.010144	TMS
200396044925C103	57,277.65	NR	[NULL]	NR	[NULL]	ICF INTL INC	2991	19.150000	TMS

6809205 44930K108	46,577.74	NR	[NULL]	[NULL]	[NULL]	ICO GLOBAL COMMUNICASHR	USD	22286	2.090000	TMS
2819249 44934T105	272,987.10	NR	[NULL]	NR	[NULL]	ICX TECHNOLOGIES INC		31270	8.730000	TMS
2931074 449627AB4	132,322,775.00	BBB-	BAA2	BBB-	NR	IHOP 2007-3 NOTE	IHOP FRANCHISIN	1.57E+08	0.845000	MTS
6227841 45031U101	7,642,500.00	Bmj	[NULL]	B+	[NULL]	ISTAR FINANCIAL INC		1528500	5.000000	TMS
2837760 45031UBF7	11,131.96	BBB-	Baa3	BBB	BBB-	ISTAR FINANCIAL INC	CVT SR FLOATIN	21000	0.530093	TMS
9336940 45104G104	82,159.60	NR	[NULL]	[NULL]	[NULL]	ICICI BANK LTD-SPON ADR		3183	25.812000	TMS
2820368 451055AB3	10,490,116.57	B-	B3	B	[NULL]	ICONIX BRAND GROUP INC	SR SUB NT (	14985000	0.700041	TMS
2228058 451663108	637,858.45	NR	[NULL]	[NULL]	[NULL]	IDEARC INC		707945	0.901000	TMS
284749 45167R104	493,998.25	BBB+mj	[NULL]	A-	[NULL]	IDEX CORP		15559	31.750000	TMS
284761 45168D104	75,332.93	Bmj	[NULL]	B+	[NULL]	IDEXX LABORATORIES CORP		1272	59.224000	TMS
1865117 451713101	4,903,675.92	Bmj	[NULL]	B	[NULL]	IKON OFFICE SOLUTIONS INC		285762	17.160000	TMS
1843748 45173E105	1,791.00	NR	[NULL]	[NULL]	[NULL]	IKANOS COMMUNICATIONS INC		900	1.990000	TMS
2832924 45188RT82	543.24	AAAmj	AAA	NR	[NULL]	ILLINOIS DEV FIN AUTH OLIVING FD BDS		50000	0.010865	TMS
9093453 45188RWK	548.75	AAAmj	AAA	NR	[NULL]	ILLINOIS DEV FIN AUTH REV LOC GOVT PG-		50000	0.010975	TMS
3275274 452001ZP8	749,979.89	A	A2	AA	NR	ILLINOIS COLLEGE OF OPTOMETRY SAVRS		750000	0.999973	TMS
1865520 45200KZ35	5,100,008.36	A	Aa3	AA	[NULL]	ILLINOIS HLTH FACS AU RV SAVRSP/C 8/24/		5100000	1.000002	TMS
1892324 452151BW2	1,272.05	A	AA3	AA	[NULL]	ILLINOIS ST G/O RFDG-FIRST SERR/MD 5.5		115000	0.011061	TMS
284836 452308109	1,632,549.02	Amj	[NULL]	A+	[NULL]	ILLINOIS TOOL WORKS INC		35037	46.595000	TMS
1675284 45245A107	403,994.50	NR	[NULL]	[NULL]	[NULL]	IMATION CORP	SHR USD 0.	17758	22.750000	TMS
284864 45245W109	4,814,507.16	B-mj	[NULL]	B-	[NULL]	IMCLONE SYSTEMS INC		83716	57.510000	TMS
1151076 452521107	568,875.36	NR	[NULL]	[NULL]	[NULL]	IMMERSON CORPORATION		86984	6.540000	CHASE
284894 452526106	3,406,111.74	Bmj	[NULL]	B	[NULL]	IMMUCOR INC		108158	31.492000	TMS
1275918 45254NFG7	3,238,183.59	AAA	AAA	AAA	NR	IMM 2003-8 2A1	IMPAC CMB TRUST	4300000	0.753066	MTS
1679359 45254NQG	552,942.56	AAA	AAA	AAA	NR	IMM 2005-6 1A1	IMPAC CMB TRUST	800000	0.691178	MTS
1366330 45254TPX6	915,668.14	AAA	AAA	AAA	NR	IMSA 2004-3 1A4	IMPAC SECURED A	1300000	0.704360	MTS
1584555 45254TRN6	18,198,756.17	AAA	AAA	AAA	NR	IMSA 2005-1 1A1	IMPAC SECURED A	25200000	0.722173	MTS
1960745 45254TTN4	151,702.22	AAA	AAA	AAA	NR	IMSA 2006-1 2A1	IMPAC SECURED A	1310000	0.115803	MTS
284919 452553308	431,874.95	NR	[NULL]	[NULL]	[NULL]	IMPALA PLATINUM HOLD 1 ADR REPR 01.00		20150	21.433000	TMS
284956 452907108	1,416,993.48	OTHmj	[NULL]	C	[NULL]	IMMUNOMEDICS INC		749732	1.890000	TMS
284983 453038408	210,226.74	Amj	[NULL]	A+	[NULL]	***IMPERIAL OIL LTD NEW		4854	43.310000	TMS
8612220 453096208	48,275,985.24	NR	[NULL]	NR	[NULL]	IMPERIAL SUGAR CO	COM	3331676	14.490000	TMS
1018168 453258AP0	23,983.00	BBB	BAA2	BBB+	[NULL]	INCO LTD	R/MD 7.20 09/15.	2500000	0.009593	TMS
516175 45337C102	22,966,390.98	OTHmj	[NULL]	C	[NULL]	***INCYTE CORPORATION	FORMERLY I	2582815	8.892000	TMS
602369 453440307	1,846,155.52	BBB+mj	[NULL]	A-	[NULL]	INDEPENDENCE HOLDING CO NEW		162944	11.330000	TMS
285053 453836108	219,516.00	Amj	[NULL]	A	[NULL]	INDEPENDENT BANK CORP-MASS		6652	33.000000	TMS
9478806 454072109	45,281.40	OTHmj	[NULL]	C	[NULL]	INDEVUS PHARMACEUTICALS INC		24450	1.852000	TMS
527731 454089103	2,843,566.00	NR	[NULL]	[NULL]	[NULL]	INDIA FUND INC		89140	31.900000	TMS
3105566 455780AY2	8,446,232.74	B	BA3	BB-	BB	REPUBLIC OF INDONESIA		8300000	1.017618	TMS
1801460 456606JM5	500,250.00	AAA	AAA	AAA	AAA	INABS 2005-D A13	INDYMAC RESIDEN	575000	0.870000	MTS
2071666 45660GAF7	3,649,750.00	B	B2	AAA	NR	INDX 2006-AR19 2A2	INDYMAC INDEX	14599000	0.250000	MTS
1862318 45660L2H1	2,274,114.59	AAA	AAA	AAA	NR	INDX 2005-AR35 2A1	INDYMAC INDEX	3000000	0.758038	MTS
1518804 45660LGG8	10,628,650.06	AAA	AAA	AAA	NR	INDX 2005-AR6 AX2	INDYMAC INDEX	5.01E+08	0.021197	MTS
1526288 45660LGQ6	713,203.74	AAA	AAA	AAA	NR	INDX 2005-AR5 1A1	INDYMAC INDEX I	1000000	0.713204	MTS
1549109 45660LJX8	3,484,750.00	AAA	AAA	AAA	NR	RAST 2005-A5 A1	RESIDENTIAL ASS	6969500	0.500000	MTS
1703368 45660LM55	744.52	OTHmj	NR	CCC	NR	RAST05-A12 B6	RESIDENTIAL ASS	744519	0.001000	MTS

1580485:45660LMV8	2,526.73	AAA	AAA	AAA	NR	INDX 2005-AR9 1A1	INDYMAC INDEX I	1000000	0.002527	TMS
1388960:45660N3R4	128,695.30	AAA	AAA	AAA	NR	INDX 2004-AR9 4A	INDYMAC INDEX M	179000	0.718968	MTS
1334212:45660NQ24	334,210.55	AAA	AAA	AAA	NR	INDX04-AR4 1A	INDYMAC INDEX M	465000	0.718732	MTS
1367976:45660NT96	150,280.46	AAA	AAA	AAA	NR	INDX 2004-AR7 A2	INDYMAC INDEX M	210000	0.715621	MTS
2069418:456610AB0	6,707,488.80	AAA	AAA	AAA	NR	INDX 2006-AR15 A2	INDYMAC INDEX I	10000000	0.670749	MTS
1970952:456612AM2	11,900.00	OTH	C	A-	NR	INDX 2006-AR6 M7	INDYMAC INDEX I	500000	0.023800	MTS
1304156:456615103	6,378,665.04	NR	[NULL]	[NULL]	[NULL]	INERGY LP		306372	20.820000	TMS
1924057:45661EAC8	6,502,500.00	AAA	AAA	AAA	NR	INDX 2006-AR2 1A2	INDYMAC INDEX I	25500000	0.255000	MTS
1924059:45661EAH7	49,536.00	B	B1	AA+	NR	INDX 2006-AR2 M1	INDYMAC INDEX I	500000	0.099072	MTS
2114027:45661HAE7	3,474.10	AA	AA1	AAA	NR	INDX 2006-AR25 3A1	INDYMAC INDEX	30000	0.115803	MTS
2114025:45661HAX5	2,713,410.00	OTH	CA	CCC	NR	INDX 2006-AR25 B2	INDYMAC INDEX I	9198000	0.295000	MTS
2031390:45661Q107	1,509,489.45	NR	[NULL]	[NULL]	[NULL]	INERGY HOLDINGS LP		53585	28.170000	TMS
1064940:45665Q103	321,555.84	NR	[NULL]	NR	[NULL]	INFINITY PROPERTY & CASUALTY CORP		7184	44.760000	TMS
2065656:45666QAB8	262,666.15	NR	[NULL]	[NULL]	[NULL]	INFORMATICA CORP	SR NT CONV	255000	1.030063	TMS
2226269:45668GAB8	3,252,254.45	BB	BA1	AAA	NR	INDX 2006-AR14 1A1B	INDYMAC INDEX	5000000	0.650451	MTS
2358569:45668WAP2	405,469.15	BBB-	BAA3	BBB-	NR	INDX 2007-FLX1 M6	INDYMAC INDEX I	2005000	0.202229	MTS
2452162:45669EAF3	2,282,500.00	B	B2	AAA	NR	INDX 2007-AR5 3A2	INDYMAC INDEX I	9130000	0.250000	MTS
9897431:456837202	105,031.80	Amj	[NULL]	A	[NULL]	***ING GROEP N V	7.05% PERP DEBT	7465	14.069900	TMS
3277207:456837806	79,400.00	Amj	[NULL]	A	[NULL]	***ING GROEP N V	8.50% ING PERPE	4000	19.850000	TMS
285275:457030104	44,090.82	Bmj	[NULL]	B+	[NULL]	INGLES MARKETS INC-CL A		1851	23.820000	TMS
8275105:457461200	108,553.92	NR	[NULL]	[NULL]	[NULL]	INLAND REAL ESTATE CREIT	USD	7008	15.490000	TMS
6704696:457733103	154,272.72	NR	[NULL]	NR	[NULL]	INSPIRE PHARMACEUTICALS INC		38472	4.010000	TMS
2381137:45784P101	929,319.01	NR	[NULL]	NR	[NULL]	INSULET CORPORATION		58411	15.910000	TMS
2223952:45804BAA6	428,878.80	A	A2	AA	[NULL]	RIVERMONT INC		46500000	0.009223	TMS
1885557:45805AAA7	379,264.35	BBB+	A3	AA-	[NULL]	INSURANCE NOTE CAPITAL MM		41500000	0.009139	TMS
285523:458140100	226,457,732.20	Bmj	[NULL]	B+	[NULL]	INTEL CORP		12207964	18.550000	CHASE
6352249:45814P105	65,467.11	Bmj	[NULL]	B	[NULL]	INTEGRA BANK CORPORATION		7431	8.810000	TMS
5351095:45817G102	516,645.00	NR	[NULL]	[NULL]	[NULL]	INTELLI-CHECK - MOBISHR	USD	240300	2.150000	TMS
1017745:4581X0AD0	15,258.05	AAA	AAA	AAA	AAA	INTER-AMERICAN DEVELOPMENT BANK 4.3		1450000	0.010523	TMS
2155537:4581X0AMC	4,932.07	AAA	AAA	AAA	AAA	INTER-AMERICAN DEVELOPMENT BAN		460000	0.010722	TMS
3319613:458204AD6	133,500.00	OTH	Caa2	CCC+	[NULL]	INTELSAT BERMUDA LTD STEPPED CPN 11.		15000000	0.008900	TMS
2262023:45841N107	190,765.68	NR	[NULL]	NR	[NULL]	INTERACTIVE BROKERS GROUP INC		9874	19.320000	TMS
1750231:45865V100	1,709,902.20	NR	[NULL]	[NULL]	[NULL]	INTERCONTINENTALEXCHSHR	USI	23245	73.560000	TMS
285717:458665106	34,547.04	B-mj	[NULL]	B-	[NULL]	INTERFACE INC-CL A		2908	11.880000	TMS
1480560:458743101	278,433.60	NR	[NULL]	[NULL]	[NULL]	INTERLINE BRANDS INC		16340	17.040000	TMS
2073764:45885A300	32,041.60	NR	[NULL]	NR	[NULL]	INTERNAP NETWORK SERVICES	CORPOF	9424	3.400000	TMS
3582349:459028106	427,176.00	NR	[NULL]	[NULL]	[NULL]	INTERNATIONAL ASSETSSHR	USD	17799	24.000000	TMS
285900:459173209	-	NR	[NULL]	[NULL]	[NULL]	INTERNATIONAL BROADCASTING	CORP N	39501	-	
1616310:459200101	5,863,982.56	NR	[NULL]	[NULL]	[NULL]	***INTL BUSINESS MCHN	USD0.20 UK LI	50938	115.120000	TMS
4278778:459200AT8	10,051.88	A	A1	A+	[NULL]	***INTL BUSINESS MACHINES CORPNOTES		1000008	0.010052	TMS
2907600:45928HAD8	8,432.00	B-mj	[NULL]	B-	[NULL]	INTERNATIONAL COAL GROUP INC	NEW SF	640000	0.013175	TMS
3646111:459506101	3,576,739.66	NR	[NULL]	[NULL]	[NULL]	INTL FLAVORS & FRAGRANCES		83122	43.030000	TMS
4942759:45953X208	220,000.00	NR	[NULL]	NR	[NULL]	INTERNATIONAL FUEL TECHNOLOGY INC N		440000	0.500000	TMS
3208832:45974MKT4	39,873.76	A1	P1	A1+	F1	C/P INTERNATIONAL LEASE	FINANCE CC	40000	0.996844	MTS
286161:459902102	6,450,907.32	Bmj	[NULL]	B+	[NULL]	INTL GAME TECHNOLOGY		360789	17.880000	TMS



2493153;459902AP7	73,202.28	NR	[NULL]	[NULL]	[NULL]	INTERNATIONAL GAME TECHNOLOGY	76000	0.963188	TMS
6826012 46018M104	433,224.00	NR	[NULL]	[NULL]	[NULL]	INTERNATIONAL POWER 1 ADR REPR 10.00	7200	60.170000	TMS
612857 460335201	541,690.24	BBB+mj	[NULL]	A-	[NULL]	INTERNATIONAL SPEEDWAY CORP CL A	13624	39.760000	TMS
1304546;46059C205	2,420,710.92	NR	[NULL]	[NULL]	[NULL]	INTERNET CAPITAL GROUP INC	284121	8.520000	TMS
5200991 46059W102	21,722,261.05	NR	[NULL]	[NULL]	[NULL]	INTERNET HOLDERS TRUST	453019	47.950000	TMS
5890058 46060A107	15,824,190.00	B	B1	B+	[NULL]	INTERNET ARCHITECTURE HOLDERS TRUST	358500	44.140000	TMS
1167196;460690AT7	6,045.03	B	BA3	B+	[NULL]	INTERPUBLIC GROUP OF CONV BOND 4.5 %	6000	1.007505	TMS
2234874;460690AZ3	912,004.49	B	BA3	B+	[NULL]	INTERPUBLIC GROUP COS INC SR NT CO	950000	0.960005	TMS
1367912;460951106	9,799,481.21	NR	[NULL]	[NULL]	[NULL]	INTEROIL CORP	355118	27.595000	TMS
5116250 46114T508	1,095.71	NR	[NULL]	NR	[NULL]	INTERWOVEN INC SHR USD	77	14.230000	TMS
464057 461202103	2,210,505.60	Bmj	[NULL]	B+	[NULL]	INTUIT INC	72714	30.400000	TMS
6102674 46120E602	8,405,280.64	NR	[NULL]	[NULL]	[NULL]	INTUITIVE SURGICAL ISHR USD	30578	274.880000	TMS
3159037;46121Y102	864,213.04	NR	[NULL]	NR	[NULL]	INTREPID POTASH INC	27032	31.970000	TMS
2722088;46126PAD8	2,250,258.33	B-mj	[NULL]	B-	[NULL]	INVERNESS MED INNOVATIONS INC CONV	2500000	0.900103	TMS
1706866;46185RAM2	5,037.50	BBmj	NR	BB+	[NULL]	INVITROGEN CORP SR NT CONV	500000	0.010075	TMS
2718267;46205AAB9	550,200.00	NR	[NULL]	[NULL]	[NULL]	ION MEDIA NETWORKS INC MANDATOR	2751000	0.200000	TMS
2823304;46246KYE6	535.94	AAA	AAA	AAA	[NULL]	IOWA FIN AUTH IOWA ST REVOLVING F	50000	0.010719	TMS
1208883;46270W105	13,571,216.45	B-mj	[NULL]	B-	[NULL]	IRIS INTERNATIONAL INC	840323	16.150000	TMS
5594011 462846106	3,940,119.68	Bmj	[NULL]	B	[NULL]	IRON MOUNTAIN INC	150157	26.240000	TMS
6357879 464286400	23,239,739.16	NR	[NULL]	[NULL]	[NULL]	ISHARES INC MSCI BRAZIL FREE	436509	53.240000	CHASE
1667519 464286509	1,648,568.22	NR	[NULL]	[NULL]	[NULL]	ISHARES MSCI CANADA INDEX FUND	61126	26.970000	TMS
8845094 464286665	98,798.70	NR	[NULL]	[NULL]	[NULL]	ISHARES INC MSCI PACIFIC EX-JA	2730	36.190000	TMS
6357888 464286731	11,619,409.70	NR	[NULL]	[NULL]	[NULL]	ISHARES INC MSCI TAIWAN INDE	1055926	11.004000	TMS
1667526 464286822	3,238,736.16	NR	[NULL]	[NULL]	[NULL]	ISHARES MSCI MEXICO INVESTABLE MARKI	74096	43.710000	CHASE
1786332;464286848	9,623,791.06	NR	[NULL]	[NULL]	[NULL]	***ISHARES INC MSCI JAPAN INDEX	937078	10.270000	CHASE
1190255;464287168	7,483,878.60	NR	[NULL]	[NULL]	[NULL]	ISHARES TR DOW JONES SEL DI	129800	57.657000	TMS
6422925 464287200	241,560.00	NR	[NULL]	[NULL]	[NULL]	ISHARES TRUST S&P 500 INDEX FL	2000	120.780000	TMS
1466723;464287234	2,454,396.45	NR	[NULL]	[NULL]	[NULL]	DO NOT USE ISHARES MSCI EMERGING MK	71745	34.210000	TMS
2563914;464287465	9,686,980.97	NR	[NULL]	[NULL]	[NULL]	***ISHARES MSCI EAFE INDEX FUND MEXI	175457	55.210000	CHASE
8387542 464287481	3,725,007.66	NR	[NULL]	[NULL]	[NULL]	ISHARES TR RUSSELL MIDCAP G	83259	44.740000	CHASE
6298249 464287507	257,775.00	NR	[NULL]	[NULL]	[NULL]	ISHARES TRUST S&P MIDCAP 400	3500	73.650000	CHASE
7622841 464287556	37,246,292.63	NR	[NULL]	[NULL]	[NULL]	ISHARES TR NASDAQ BIOTECHN	460274	80.922000	TMS
7565584 464287598	79,970.64	NR	[NULL]	[NULL]	[NULL]	ISHARES RUSSELL 1000 VALUE INDEX FUNI	1272	62.870000	CHASE
1227289;464287614	397,915.71	NR	[NULL]	[NULL]	[NULL]	ISHARES RUSSELL 1000 GROWTH	8139	48.890000	CHASE
6298244 464287622	1,155,621.04	NR	[NULL]	[NULL]	[NULL]	ISHARES TRUST RUSSELL 1000 INI	17528	65.930000	TMS
7581525 464287648	3,395,390.55	NR	[NULL]	[NULL]	[NULL]	ISHARES RUSSELL 2000 GROWTH INDEX FL	47735	71.130000	CHASE
1028538;464287655	175,589,556.60	NR	[NULL]	[NULL]	[NULL]	ISHARES RUSSELL 2000	2445537	71.800000	TMS
6298478 464287754	6,378,726.90	NR	[NULL]	[NULL]	[NULL]	ISHARES TRUST DOW JONES US II	104741	60.900000	TMS
6298437 464287796	388,211.40	NR	[NULL]	[NULL]	[NULL]	ISHARES TRUST DOW JONES US E	9990	38.860000	TMS
7414660 464287804	3,777,657.79	NR	[NULL]	[NULL]	[NULL]	ISHARES S&P SMALLCAP 600 INDEX FUND	59546	63.441000	TMS
6298417 464287838	14,152,494.10	NR	[NULL]	[NULL]	[NULL]	ISHARES TRUST DOW JONES US E	216830	65.270000	TMS
1501717;464287861	246,180.00	NR	[NULL]	[NULL]	[NULL]	DO NOT USE ISHARES S&P EUROPE 350	6000	41.030000	TMS
2711451;464288422	417,811.03	NR	[NULL]	[NULL]	[NULL]	ISHARES TRUST S&P WORLD EX-L	12409	33.670000	TMS
2453649;464288513	8,212,837.50	NR	[NULL]	[NULL]	[NULL]	ISHARES IBOX \$ HIGH YIELD CORPORAT	93861	87.500000	TMS
2492989;464288562	5,701,056.80	NR	[NULL]	[NULL]	[NULL]	ISHARES TR FTSE NAREIT RESIC	268000	21.272600	TMS

19951617464288810	11,391,375.86	NR	[NULL]	[NULL]	[NULL]	ISHARES TR	DOW JONES US MEI	189793	60.020000	TMS
1627790464288869	4,629,020.00	NR	[NULL]	[NULL]	[NULL]	ISHARES TR	RUSSELL MICROCAI	106000	43.670000	CHASE
197708146428Q109	2,760,385.80	NR	[NULL]	[NULL]	[NULL]	ISHARES SILVER TR	ISHARES	233931	11.800000	TMS
2148831 464330109	4,648,179.53	NR	[NULL]	[NULL]	[NULL]	ISIS PHARMACEUTICALSSHR	USD	283737	16.382000	TMS
2018247 464592104	213,794.56	NR	[NULL]	[NULL]	[NULL]	ISLE OF CAPRI CASINOSHR	USD	28544	7.490000	TMS
1651176 46489V104	46,391.80	NR	[NULL]	NR	[NULL]	ISORAY INC		66274	0.700000	TMS
3234008 46507NAA8	47,888.07	BBB+mj	[NULL]	BBB+	[NULL]	THE ISRAEL ELECTRIC CORPORATIOMAKE		4723000	0.010139	TMS
456628 465741106	644,166.36	B-mj	[NULL]	B-	[NULL]	ITRON INC		7092	90.830000	CHASE
2112352465741AJ5	11,645.31	B-mj	[NULL]	B-	[NULL]	ITRON INC	SR SUB NT CONV	725000	0.016063	TMS
1483965465754208	439,089.04	B-mj	[NULL]	B-	[NULL]	I2 TECHNOLOGIES INC	NEW	32477	13.520000	TMS
286911 466032109	12,342.00	Bmj	[NULL]	B+	[NULL]	J & J SNACK FOOD CORP		374	33.000000	TMS
2338247466090107	57,151,944.00	NR	[NULL]	[NULL]	[NULL]	JA SOLAR HLDGS CO LTD	SPONSORED	4762662	12.000000	TMS
3224633466090AA5	13,709,880.10	NR	[NULL]	[NULL]	[NULL]	JA SOLAR HOLDINGS CO CONV BOND 4.5 %		18222500	0.752360	TMS
206018746612H402	391,419.81	NR	[NULL]	NR	[NULL]	J CREW GROUP INC	COMMON STOC	13437	29.130000	CHASE
219613246612J507	1,821,648.11	OTHmj	[NULL]	C	[NULL]	JDS UNIPHASE CORPORATION		213658	8.526000	TMS
202134246612JAC5	1,083,261.67	NR	[NULL]	[NULL]	[NULL]	JDS UNIPHASE CORP 1% 05/15/26 CV 144A		1500000	0.722174	TMS
227056346612JAD3	123,840.00	NR	[NULL]	NR	[NULL]	JDS UNIPHASE CORP		17200000	0.007200	TMS
161038546614H301	1,581,759.60	NR	[NULL]	NR	[NULL]	JER INVESTORS TRUST INC		249096	6.350000	TMS
260359646623EHJ1	7,671.84	A	AA2	AA-	[NULL]	J P MORGAN CHASE & CO	MEDIUMTER	800000	0.009590	TMS
586297 46625H100	11,486,870.20	Bmj	[NULL]	B+	[NULL]	JPMORGAN CHASE & CO SHR	USD	285034	40.300000	TMS
148944246625HCE8	235.09	A	AA2	AA-	AA-	JPMORGAN CHASE & CO		26000	0.009042	TMS
281871346625HGT1	680.20	A	AA2	AA-	[NULL]	JPMORGAN CHASE & CO	ST NT	70000	0.009717	TMS
135622146625YBL6	1,790,957.96	AAA	AAA	AAA	NR	JPMCC 2004-LN2 X1	JP MORGAN CH/	1.24E+08	0.014447	MTS
193256546626D108	8,496,676.50	NR	[NULL]	[NULL]	[NULL]	***JSC MMC NORILSK NICKEL	SPONSORE	797810	10.650000	TMS
7621755 46626E205	47,877.95	B-mj	[NULL]	B-	[NULL]	J2 GLOBAL COMMUNICATIONS INC	COM NE	1979	24.193000	TMS
2186936 466284AG1	7,450.00	B	B2	AA-	NR	JPALT 2006-A5 1M2	JP MORGAN ALTE	1490000	0.005000	MTS
199423946628GAF6	807,517.92	AAAmm	NR	AAA	AAA	JPALT 2006-A2 2A1	JP MORGAN ALTE	1100000	0.734107	MTS
199424046628GAL3	4,157,038.07	AAAmm	NR	AAA	AAA	JPALT 2006-A2 3A1	JP MORGAN ALTE	5645000	0.736411	MTS
206785846628UAJ7	1,269,975.00	AAAmm	NR	AAA	A	JPALT 2006-A3 3A2	JP MORGAN ALTE	5079900	0.250000	MTS
210667346629CAU1	1,445,902.27	AAmm	AA1	NR	AAA	JPMMT 2006-A5 6A2	JP MORGAN MOI	2454000	0.589202	MTS
225340146629RAL8	3,280,000.00	BBB+mm	BAA1	NR	BBB+	JPMCC 2006-FL2A H	JP MORGAN CH/	4000000	0.820000	MTS
223369646630EAM2	13,127,668.39	BBB+mn	[NULL]	NR	A-	JPMCC 2006-CB17 E	JP MORGAN CH/	31711000	0.413978	MTS
223369746630EAQ3	1,357,509.07	BBB-mn	[NULL]	NR	BBB-	JPMCC 2006-CB17 H	JP MORGAN CH/	5000000	0.271502	MTS
236665346630GAC3	1,732,125.00	AAA	AAA	AAA	AAA	JPMMT 2007-A1 2A1	JP MORGAN MOI	2325000	0.745000	MTS
241230846630MAD4	13,093,375.00	AAA	AAA	AAA	AAA	JPMAC 2007-CH2 AF3	JP MORGAN MC	15200000	0.861406	MTS
8208520 466367109	2,123,342.51	NR	[NULL]	[NULL]	[NULL]	JACK IN THE BOX INC		84273	25.196000	TMS
1872913 469814107	1,671,191.19	NR	[NULL]	[NULL]	[NULL]	JACOBS ENGINEERING GROUP INC		28263	59.130000	TMS
3288287470160AW2	7,993.35	Bmj	[NULL]	B	[NULL]	GOVERNMENT OF JAMAICA 8.000% 2019062		837000	0.009550	TMS
1355715470355207	268,750.00	NR	[NULL]	NR	[NULL]	JAMES RIVER COAL CO	NEW	10750	25.000000	CHASE
106246847102X105	442,022.78	NR	[NULL]	[NULL]	[NULL]	JANUS CAPITAL GROUP INC		18279	24.182000	TMS
9424960 47109U104	613,579.92	NR	[NULL]	[NULL]	[NULL]	JAPAN SMALLER CAPITALIZATION	FD INC	85576	7.170000	TMS
3574712 471109108	2,205,225.33	NR	[NULL]	[NULL]	[NULL]	JARDEN CORP	SHR USD 0	89698	24.585000	TMS
4879831 47189R104	477,540.00	NR	[NULL]	[NULL]	[NULL]	JAVO BEVERAGE CO INC	SHR USD	1137000	0.420000	TMS
2414152472147107	225,865.50	NR	[NULL]	NR	[NULL]	JAZZ PHARMACEUTICALS INC		43022	5.250000	TMS
275616847214EAA0	1,984.50	NR	[NULL]	[NULL]	[NULL]	JAZZ TECHNOLOGIES INC	CONV	420000	0.004725	TMS

15058416477143AC5	6,982,890.98	OTH	CA	CCC	CCC-	JETBLUE AIRWAYS CORP	9835000	0.710004	TMS
33487854477839104	372,562.42	NR	[NULL]	NR	[NULL]	JOHN BEAN TECHNOLOGIES CORP	27334	13.630000	TMS
287325 478160104	3,173,855.20	Amj	[NULL]	A+	[NULL]	JOHNSON & JOHNSON	44930	70.640000	TMS
16370474478251CH2	780.58	A	A1	AA-	[NULL]	JOHNSON CITY TENN G.O. REF-WTR & SWR	75000	0.010408	TMS
11373084478271FE4	10,831,583.89	AAmj	NR	AA	[NULL]	JOHNSON CITY TENN HEALTH & EDLFACS E	10830000	1.000146	TMS
287329 478366107	2,140,850.05	Amj	[NULL]	A+	[NULL]	JOHNSON CONTROLS INC	64647	33.116000	TMS
27713714478700YE1	1,557.87	AA	AA1	AA	[NULL]	JOHNSON CNTY KANS UNI SCH DISTNO 229	150000	0.010386	TMS
13014234478898BX6	739.11	AAAmj	[NULL]	AAA	[NULL]	JOHNSON CNTY TEX G/O CTFS OBLIG	72300	0.010223	TMS
287352 480074103	219,114.30	Bmj	[NULL]	B	[NULL]	JONES APPAREL GROUP INC	11442	19.150000	TMS
527370 480838101	1,475,547.57	Bmj	[NULL]	B+	[NULL]	JOSEPH A BANK CLOTHIERS INC	41198	35.816000	TMS
3214621448124G104	5,245,601.02	Amj	[NULL]	A	[NULL]	JPMORGAN CHASE CAP XXVI 8% SER Z	218749	23.980000	TMS
4649471 48203R104	3,432,083.28	Bmj	[NULL]	B	[NULL]	JUNIPER NETWORKS	132908	25.823000	TMS
4594711 482423100	999,600.00	NR	[NULL]	NR	[NULL]	KBW INC	26656	37.500000	TMS
2223329448242W106	738,942.04	NR	[NULL]	NR	[NULL]	KBR INC	43411	17.022000	TMS
2656568448248AAA6	24,141.25	NR	[NULL]	[NULL]	[NULL]	KKR FINL HLDGS LLC GTD SR NT COM	3100000	0.007788	TMS
2412807 482564101	85,404.90	NR	[NULL]	[NULL]	[NULL]	KMG CHEMICALS INC SHR USD	8498	10.050000	TMS
1201378448268Y101	1,764,978.93	NR	[NULL]	NR	[NULL]	K-SEA TRANSPORTATION PARTNERS LP	88737	19.890000	CHASE
1671300 482738101	277,028.25	NR	[NULL]	[NULL]	[NULL]	KVH INDUSTRIES INC SHR USD	29949	9.250000	TMS
11946134482740206	203,727.16	NR	[NULL]	[NULL]	[NULL]	KV PHARMACEUTICAL CO-CL A	8827	23.080000	TMS
287585 483548103	140,067.19	Bmj	[NULL]	B	[NULL]	KAMAN CORP	4373	32.030000	TMS
2408283448562P103	136,348.80	NR	[NULL]	NR	[NULL]	KAPSTONE PAPER AND PACKAGING CORP	20290	6.720000	TMS
2185356448632FAC5	7,542.56	A	A1	A	A-	KAUPTHING BANK HF FRN 20100115 SERIES	850000	0.008874	TMS
11216354486587108	3,157,363.51	NR	[NULL]	[NULL]	[NULL]	KAYDON CORP	57023	55.370000	TMS
13687974486606106	948,497.00	BBB+mj	[NULL]	A-	[NULL]	KAYNE ANDERSON MLP INVT CO	41239	23.000000	TMS
1694858 487584104	71,030.88	NR	[NULL]	[NULL]	[NULL]	KEITHLEY INSTRUMENTSSHR USD	7704	9.220000	TMS
287777 487836108	4,618,501.73	Amj	[NULL]	A	[NULL]	KELLOGG CO	81514	56.659000	TMS
455187 488360108	61,000.27	OTHmj	[NULL]	C	[NULL]	KEMET CORP	47508	1.284000	TMS
2634724448880LAA5	84,036.70	Bmj	[NULL]	B	[NULL]	KENDLE INTL INC SR NT CONV	6974000	0.012050	TMS
6697790 492515101	807,012.46	NR	[NULL]	[NULL]	[NULL]	KERYX BIOPHARMACEUTISHR USD	2123717	0.380000	TMS
4327312 493267108	3,172,722.60	NR	[NULL]	[NULL]	[NULL]	KEYCORP	240540	13.190000	TMS
321463149326EEB5	1,188,290.40	BBB+	A2	A-	[NULL]	KEYCORP 6.500% 20130514 SERIES# MTN	1700000	0.698994	TMS
5120908 493308100	283,491.95	OTHmj	[NULL]	C	[NULL]	KEYNOTE SYS INC	22589	12.550000	TMS
14365204493732101	85,390.83	NR	[NULL]	[NULL]	[NULL]	KFORCE INC	7973	10.710000	TMS
1694899 494274103	82,927.11	NR	[NULL]	[NULL]	[NULL]	KIMBALL INTERNATIONALSHR USD	8059	10.290000	TMS
1875993 49427F108	2,589,419.35	Bmj	[NULL]	B+	[NULL]	KILROY REALTY CORP	53935	48.010000	TMS
288130 494368103	2,547,893.34	Amj	[NULL]	A	[NULL]	KIMBERLY CLARK CORP	39582	64.370000	TMS
288136 494467103	-	NR	[NULL]	[NULL]	[NULL]	KIMCO ENERGY CORP	1900	-	
1876060 49446R109	508,433.81	Amj	[NULL]	A+	[NULL]	KIMCO REALTY CORP	14127	35.990218	TMS
3148866 494550106	10,914,678.48	NR	[NULL]	[NULL]	[NULL]	KINDER MORGAN ENERGY PRTRNS	211034	51.720000	TMS
8079786 49455U100	4,925,471.04	NR	[NULL]	NR	[NULL]	KINDER MORGAN MGMT LLC SHS	101598	48.480000	TMS
131768949460W208	7,823,642.55	NR	[NULL]	[NULL]	[NULL]	KINETIC CONCEPTS INC	256757	30.471000	TMS
3414694 495582108	2,314,112.47	NR	[NULL]	[NULL]	[NULL]	KING PHARMACEUTICALSSHR USD	225679	10.254000	TMS
3029013496902AB3	22,185.00	NR	[NULL]	[NULL]	[NULL]	KINROSS GOLD CORP SR NT CONV 1	2550000	0.008700	TMS
1435296498904200	192,892.26	NR	[NULL]	NR	[NULL]	KNOLL INC	12707	15.180000	TMS
22717784500233101	15,545.32	NR	[NULL]	[NULL]	[NULL]	KOHLBERG CAPITAL CORSHR USD	1652	9.410000	TMS

5604157 500255104	8,710,924.45	NR	[NULL]	[NULL]	[NULL]	KOHL'S CORP	170779	51.007000	TMS
2818735 500255AQ7	3,544,405.69	BBB+	BAA1	BBB+	BBB+	KOHL'S CORP MAKE WHOLE CALI	4110809	0.862216	TMS
1933139 50060P106	25,100.52	NR	[NULL]	[NULL]	[NULL]	KOPPERS HOLDINGS INC	606	41.420000	TMS
426594 500631AD8	73,792.89	A	A1	A	A+	KOREA ELEC PWR-CORP BD	6750000	0.010932	TMS
1123211 50064FAC8	19,616.40	A	A2	A	A+	REPUBLIC OF KOREA 4.250% 20130601	2000000	0.009808	TMS
8227135 50075N104	8,993,703.70	NR	[NULL]	NR	[NULL]	KRAFT FOODS INC CL A	275458	32.650000	CHASE
2837753 500769BY9	10,276.33	AAA	AAA	AAA	AAA	KREDITANSTALT FUER WIEDERAUFBA	959000	0.010716	TMS
3199051 500769CR3	26,817.04	AAA	AAA	AAA	AAA	KFW INTERNATIONAL FINANCE	2620000	0.010236	TMS
3271541 500769CU6	35,377.00	AAA	Aaa	AAA	AAA	KFW INTERNATIONAL FINANCE 4.500% 2018	3400000	0.010405	TMS
288405 501044101	2,932,847.46	Bmj	[NULL]	B	[NULL]	KROGER CO	109353	26.820000	TMS
2686126 50177AAP4	3,485,345.28	AAA	AAA	AAA	NR	LBCMT 2007-C3 X LB COMMERCIAL	8.08E+08	0.004311	MTS
2397663 50179AAT4	2,849,522.95	BBB+mm	NR	BBB+	BBB+	LBUBS 2007-C1 H LB-UBS COMMERC	9773000	0.291571	MTS
1030287 501803308	4,480,671.53	B-mj	[NULL]	B-	[NULL]	LCA-VISION INC	850061	5.271000	TMS
2493221 501807AA9	6,988,298.29	BBBmm	NR	BBB	BBB+	LBSBC 2007-1 N1 NIM LEHMAN BROTH	7698000	0.907807	MTS
1765175 50180AAB0	4,787,960.00	Bmm	BA3	NR	BB	LBSBN 2005-2A N2 LEHMAN BROTHE	5000000	0.957592	MTS
2174645 50180GAA9	7,452,388.94	BBB	BAA2	BBB	BBB	LBSBC 2006-2 N1 NIM LEHMAN BROTH	8008000	0.930618	MTS
2498881 50180JAR6	6,616,925.84	BBB+mm	NR	A-	A-	LBUBS 2007-C2 G LB-UBS COMMERC	16544000	0.399959	MTS
2498883 50180JAU9	4,879,660.54	BBB-mm	NR	BBB-	BBB-	LBUBS 2007-C2 K LB-UBS COMMERC	19987000	0.244142	MTS
3201995 50180LAM2	6,203,804.36	AAA	AAA	AAA	NR	LBUBS 2008-C1 X LB-UBS COMMERC	1.01E+09	0.006160	MTS
2294284 50180YAA0	2,863,724.50	BBB	BAA2	BBB	BBB+	LBSBN 2006-3A N1 LEHMAN BROTHE	3250000	0.881146	MTS
3094328 50181DAA5	12,119,008.08	BBmm	NR	BB	BB+	LBSBN 2007-3 N2 LEHMAN BROTHE	15757000	0.769119	MTS
1340354 50186V102	1,094,334.63	NR	[NULL]	[NULL]	[NULL]	***LG DISPLAY CO LTD SPONSORED AI	93453	11.710000	TMS
1177840 501889208	1,108,863.96	NR	[NULL]	NR	[NULL]	LKQ CORPORATION	62017	17.880000	TMS
1712243 50212A106	1,415,470.68	NR	[NULL]	[NULL]	[NULL]	L-1 IDENTITY SOLUTIONS HR USD	84708	16.710000	TMS
1211904 502161AJ1	7,366,199.83	BBmj	[NULL]	BB	[NULL]	LSI CORP CONV BOND 4 %15May10	7632278	0.965138	TMS
451032 502175102	830,810.14	Bmj	[NULL]	B	[NULL]	LTC PROPERTIES INC	29693	27.980000	TMS
3200309 502424104	9,713,380.81	BBB+mj	[NULL]	A-	[NULL]	L-3 COMMUNICATIONS HOLDINGS INC	95149	102.086000	TMS
2517397 503687JY2	522.79	AAAmmj	[NULL]	AAA	[NULL]	LA MIRADA CALIF REDEV AGY RFDG-INDL	50000	0.010456	TMS
3210070 505336107	41,646.00	NR	[NULL]	[NULL]	[NULL]	LA-Z-BOY INC	3786	11.000000	TMS
8200820 50540R409	670,144.80	NR	[NULL]	[NULL]	[NULL]	LABORATORY CRP OF AMER HLDGS	9140	73.320000	TMS
7940193 505447102	20,336.50	NR	[NULL]	[NULL]	[NULL]	LABRANCHE & CO INC	4450	4.570000	TMS
8714646 505597104	752,948.28	Bmj	[NULL]	B+	[NULL]	LACLEDE GROUP INC	16372	45.990000	TMS
8060562 50575Q102	1,883.32	NR	[NULL]	NR	[NULL]	LADENBURG THALMANN FINL SVCS	788	2.390000	TMS
1338498 511637100	49,207.52	NR	[NULL]	[NULL]	[NULL]	LAKELAND BANCORP INC	3893	12.640000	TMS
605666 512815101	121,975.00	B-mj	[NULL]	B-	[NULL]	LAMAR ADVERTISING CO-CL A	3500	34.850000	CHASE
288665 513847103	160,582.08	Bmj	[NULL]	B	[NULL]	LANCASTER COLONY CORP	4512	35.590000	TMS
1695148 514606102	144,307.17	NR	[NULL]	[NULL]	[NULL]	LANCE INC SHR USD 0.83	5859	24.630000	TMS
1433111 517834107	1,275,213.52	NR	[NULL]	NR	[NULL]	LAS VEGAS SANDS CORP	34568	36.890000	TMS
3131262 517942108	1,441,485.60	B-mj	[NULL]	B-	[NULL]	LASALLE HOTEL PROPERTIES SBI	48372	29.800000	TMS
2451334 51808BAE2	1,150.05	A	AA3	AA-	[NULL]	LASMO (USA) INC-CORP BOND	100000	0.011501	TMS
2748510 52078PAA0	302,127.07	NR	[NULL]	[NULL]	[NULL]	LAWSON SOFTWARE INC NEW SR NT CC	343000	0.880837	TMS
2470945 52078PAB8	29,925.00	NR	[NULL]	[NULL]	[NULL]	LAWSON SOFTWARE INC SENIOR COI	3500000	0.008550	TMS
450458 521050104	121,764.94	Bmj	[NULL]	B	[NULL]	LAYNE CHRISTENSEN CO	3223	37.780000	TMS
2718245 52109MAAC	10,976,179.55	BBBmm	BAA2	NR	BBB+	LBSBC 2007-2 N1 NIM LEHMAN BROTH	12337000	0.889696	MTS
2718246 52109NAA8	8,217,578.53	BBmm	BA2	NR	BB+	LBSBC 2007-2 N2 NIM LEHMAN BROTH	10014000	0.820609	MTS

275726152109PAQ8	33,891,960.74	AAA	mj	NR	AAA	NR	LBUBS 2007-C6 XW	LB-UBS COMMEF	1.71E+09	0.019872	MTS
275827752109PAX3	3,405,079.40	BBB+	A3		A-	A-	LBUBS 2007-C6 G	LB-UBS COMMERC	8513000	0.399986	MTS
275827852109PAY1	3,405,803.57	BBB+	BAA1		BBB+	BBB+	LBUBS 2007-C6 H	LB-UBS COMMERC	10000000	0.340580	MTS
275827852109PBA2	4,726,298.09	BBB-	BAA3		BBB-	BBB-	LBUBS 2007-C6 K	LB-UBS COMMERC	19095000	0.247515	MTS
291943752109RAJ0	3,605,857.51	AAA	mm	NR	AAA	AAA	LBUBS 2007-C7 XCL	LB-UBS COMMEF	3.7E+08	0.009736	MTS
291943752109RAL5	3,235,474.08	BBB+	mm	NR	A-	A-	LBUBS 2007-C7 G	LB-UBS COMMERC	8000000	0.404434	MTS
291943752109RAN1	3,340,855.91	BBB+	mm	NR	BBB+	BBB+	LBUBS 2007-C7 H	LB-UBS COMMERC	10000000	0.334086	MTS
291943852109RAQ4	2,443,695.78	BBB	mm	NR	BBB	BBB	LBUBS 2007-C7 J	LB-UBS COMMERC	9000000	0.271522	MTS
291943852109RAS0	1,456,845.79	BBB-	mm	NR	BBB-	BBB-	LBUBS 2007-C7 K	LB-UBS COMMERC	6000000	0.242808	MTS
1357485521863308	22,988,658.00	NR		[NULL]	[NULL]	[NULL]	LEAP WIRELESS INTERN	SHR USD	547349	42.000000	TMS
593380521865105	252,065.33	OTH	mj	[NULL]	C	[NULL]	LEAR CORP		19427	12.975000	TMS
1662232522015106	85,268.80	NR		[NULL]	[NULL]	[NULL]	LEARNING TREE INTERN	SHR USD	6224	13.700000	TMS
1194231523234102	191,289.60	NR		[NULL]	NR	[NULL]	LECG CORP		23616	8.100000	TMS
8474908523768109	52,761.00	NR		[NULL]	[NULL]	[NULL]	LEE ENTERPRISES		17587	3.000000	TMS
289082524901105	4,197,470.89	A	AAA		A	[NULL]	LEGG MASON INC		124817	33.629000	TMS
1284917525170BX3	3,306.03	AA	AA2		AA+	AA	LABS 2004-1 M1-IO	STRUCTURED AS	10008000	0.000330	MTS
161037952518RCC8	116,550,000.00	AAA	AAA		AAA	NR	LSSC 2005-1 A1	LEHMAN STRUCTU	2.22E+08	0.525000	MTS
269739852519BAA8	201,952.80	AAA	mm	NR	AAA	AAA	LMT 2007-7 AX1	LEHMAN MORTGAC	1068428	0.189019	MTS
269738052519BAB6	903,278.10	AAA	mm	NR	AAA	AAA	LMT 2007-7 AP1	LEHMAN MORTGAC	2168574	0.416531	MTS
269736652519BBW5	608,911.76	AAA	AAA		AAA	NR	LMT 2007-7 AX2	LEHMAN MORTGAC	5776713	0.105408	MTS
309434152519LAF5	9,584,000.00	AAA	mj	NR	AAA	NR	LMT 2008-1 A2E	LEHMAN MORTGAC	23960000	0.400000	MTS
309434152519LAG3	1,597,404.20	AAA	mj	NR	AAA	NR	LMT 2008-1 A2F	LEHMAN MORTGAC	15974042	0.010000	MTS
309434452519LAJ7	2,626,237.13	AAA	mj	NR	AAA	NR	LMT 2008-1 AIO	LEHMAN MORTGAC	1.9E+08	0.013824	MTS
206201952520CAZ8	923,315.00	OTH	mn	NR	NR	C	LMT 2006-3 B3	LEHMAN MORTGAG	3929000	0.235000	MTS
178499852520MBY8	505,000.00	AAA	AAA		AAA	NR	LMT 2005-2 3A1	LEHMAN MORTGAC	1000000	0.505000	MTS
178500052520MCQ4	2,059,971.75	AAA	AAA		AAA	NR	LMT05-2 PAX	LEHMAN MORTGAG	12110296	0.170101	MTS
184375052520MEC3	697,838.81	AA	AA1		AAA	NR	LMT 2005-3 2A4	LEHMAN MORTGAC	6278090	0.111155	MTS
188720452520MFD0	1,142.25	NR	NR		NR	NR	LMT 2006-1 B7	LEHMAN MORTGAG	1142245	0.001000	MTS
195990552520MGS6	219,114.10	AAA	AAA		AAA	NR	LMT 2006-2 AX	LEHMAN MORTGAG	1839193	0.119136	MTS
196016252520MHE6	9,669.74	NR	NR		NR	NR	LMT 2006-2 B626	LEHMAN MORTGAC	349088	0.027700	MTS
195990652520MHH9	147.55	NR	NR		NR	NR	LMT 2006-2 1B6	LEHMAN MORTGAC	147552	0.000100	MTS
218534152520NCD1	266,490.00	OTH	mn	NR	NR	C	LMT 2006-6 1B4	LEHMAN MORTGAC	1974000	0.135000	MTS
222394052520QBS2	6,919,451.10	AA	BA3		AA	BB	LMT 2006-7 M	LEHMAN MORTGAG	16974000	0.407650	MTS
222394252520QBX1	478,639.71	OTH	mn	NR	NR	C	LMT 2006-7 B5	LEHMAN MORTGAG	1509000	0.317190	MTS
210748352520RAL6	112,204.89	AA	mm	NR	AAA	AA	LMT06-4 AP2	LEHMAN MORTGAG	172210	0.651559	MTS
210749852520RAM4	63,819.73	AAA	mm	AAA	BBB+	AAA	LMT 2006-4 AX1	LEHMAN MORTGAC	504554	0.126487	MTS
210751952520RAN2	89,564.28	AAA	mm	NR	AAA	AAA	LMT 2006-4 AX2	LEHMAN MORTGAC	599757	0.149334	MTS
210747552520RAQ5	328,515.00	OTH	mn	NR	NR	CC	LMT 2006-4 1B2	LEHMAN MORTGAC	1991000	0.165000	MTS
210747552520RAR3	204,795.00	OTH	mn	NR	NR	C	LMT 2006-4 1B3	LEHMAN MORTGAC	1517000	0.135000	MTS
210747552520RAW5	46,935.00	OTH	mn	NR	NR	C	LMT 2006-4 1B4	LEHMAN MORTGAC	1043000	0.045000	MTS
210747752520RBA9	10,852.50	OTH	mm	NR	CC	C	LMT06-4 2B5	LEHMAN MORTGAG	375000	0.028940	MTS
210747752520RBB7	374.74	NR	NR		NR	NR	LMT06-4 2B6	LEHMAN MORTGAG	374739	0.001000	MTS
226107552520SAD2	2,175,000.00	AAA	AAA		AAA	NR	LMT 2006-8 2A1	LEHMAN MORTGAC	5000000	0.435000	MTS
226107652520SAJ9	4,680,129.22	A	A2		AAA	NR	LMT 2006-8 3A2	LEHMAN MORTGAC	59021000	0.079296	MTS
226107652520SAL4	2,062,907.28	A	A2		AAA	NR	LMT 2006-8 4A2	LEHMAN MORTGAC	21651000	0.095280	MTS

2261075152520SAM2	35,913.24	A	A2	AAA	NR	LMT 2006-8 AP	LEHMAN MORTGAG	114193	0.314496	MTS
2261077152520SAR1	160,147.16	OTHmj	NR	CCC	NR	LMT 2006-8 B3	LEHMAN MORTGAG	3194000	0.050140	MTS
2261077152520SAS9	225,662.85	OTHmj	NR	CC	NR	LMT 2006-8 B4	LEHMAN MORTGAG	1065000	0.211890	MTS
2261078152520SAU4	602,108.40	OTHmj	NR	CC	NR	LMT 2006-8 B5	LEHMAN MORTGAG	2130000	0.282680	MTS
2261078152520SAV2	433,625.40	OTHmj	NR	CC	NR	LMT 2006-8 B6	LEHMAN MORTGAG	2130000	0.203580	MTS
3268277152520UAB1	5,045,661.70	AAAmj	NR	AAA	NR	LMT 2008-3 A2	LEHMAN MORTGAG	50456617	0.010000	MTS
2404861152521DAA0	1,883,621.29	AAA	AAA	AAA	A	LMT 2007-2 1A1	LEHMAN MORTGAG	2439000	0.772292	MTS
2406400152521DAT9	54,741.89	Bmm	NR	BB	B	LMT 2007-2 BIO1	LEHMAN MORTGAG	15006000	0.003648	MTS
2406400152521DAU6	128,887.20	OTHmn	NR	NR	CCC	LMT 2007-2 B2	LEHMAN MORTGAG	3159000	0.040800	MTS
2406401152521DAV4	3,760.47	OTHmn	NR	NR	CCC	LMT 2007-2 BIO2	LEHMAN MORTGAG	3159000	0.001190	MTS
2406401152521DAW1	79,158.00	OTHmn	NR	NR	CC	LMT 2007-2 B3	LEHMAN MORTGAG	2370000	0.033400	MTS
2406401152521DAX0	18,803.80	OTHmn	NR	NR	C	LMT 2007-2 B4	LEHMAN MORTGAG	631000	0.029800	MTS
2365122152521FAT4	9,183,720.00	AAAmj	NR	AAA	A	LMT 2007-1 3A1	LEHMAN MORTGAG	21112000	0.435000	MTS
2365116152521FBE6	8,977.63	OTHmn	NR	NR	CC	LMT 2007-1 BIO2	LEHMAN MORTGAG	5501000	0.001632	MTS
2325731152521HCC5	622,982.18	OTHmn	NR	NR	C	LMT 2006-9 B5	LEHMAN MORTGAG	2209000	0.282020	MTS
2451211152521JAF6	928,127.20	Amj	NR	AA-	BBB	LMT 2007-3 B1	LEHMAN MORTGAG	4636000	0.200200	MTS
2451211152521JAL3	34,065.60	OTHmn	NR	NR	C	LMT 2007-3 B4	LEHMAN MORTGAG	752000	0.045300	MTS
2498866152521LAD6	5,256,000.00	AAAmj	NR	AAA	BBB	LMT 2007-4 1A4	LEHMAN MORTGAG	13140000	0.400000	MTS
2498869152521LBF0	2,202,761.22	AAAmj	NR	AAA	BBB	LMT 2007-4 3A3	LEHMAN MORTGAG	4320000	0.509898	MTS
2498870152521LBG8	903,421.50	AAAmj	NR	AAA	BBB	LMT 2007-4 4A1	LEHMAN MORTGAG	1200000	0.752851	MTS
2498870152521LBK9	1,083,980.00	BBBmj	NR	BBB	B	LMT 2007-4 B1	LEHMAN MORTGAG	16600000	0.065300	MTS
2498870152521LBL7	303,912.80	Bmj	NR	B	CC	LMT 2007-4 B2	LEHMAN MORTGAG	7636000	0.039800	MTS
2498871152521LBN3	36,757.90	OTHmn	NR	CCC	C	LMT 2007-4 B4	LEHMAN MORTGAG	1327000	0.027700	MTS
2619991152521NAC4	1,478,471.48	AAAmj	NR	AAA	A	LMT 2007-6 1A3	LEHMAN MORTGAG	2560000	0.577528	MTS
2619991152521NAF7	263,352.80	AAAmj	NR	AAA	A	LMT 2007-6 1A6	LEHMAN MORTGAG	456000	0.577528	MTS
2619991152521NAL4	7,420,764.68	AAAmj	NR	AAA	A	LMT 2007-6 2A2	LEHMAN MORTGAG	9816000	0.755987	MTS
2619991152521NAM2	311,820.23	AAAmj	NR	AAA	A	LMT 2007-6 AP	LEHMAN MORTGAG	934444	0.333696	MTS
2619992152521NAP5	313,416.80	BBmj	NR	BB	NR	LMT 2007-6 B1	LEHMAN MORTGAG	6934000	0.045200	MTS
2619993152521NAV2	40,990.40	OTHmj	NR	CC	NR	LMT 2007-6 B4	LEHMAN MORTGAG	1507000	0.027200	MTS
2619994152521NAW0	24,154.60	OTHmj	NR	CC	NR	LMT 2007-6 B5	LEHMAN MORTGAG	1357000	0.017800	MTS
2553270152521PAA3	6,143,109.30	AAmj	NR	AA+	NR	LSSCO 2007-1 M1	LEHMAN STRUCTI	24119000	0.254700	MTS
2553271152521PAG0	568,650.00	BBB+mj	NR	BBB+	NR	LSSCO 2007-1 M7	LEHMAN STRUCTI	4460000	0.127500	MTS
2553271152521PAJ4	623,494.40	BBB-mj	NR	BBB-	NR	LSSCO 2007-1 M9	LEHMAN STRUCTI	5266000	0.118400	MTS
2555109152521RAA9	463,312.15	AAA	AAA	AAA	NR	LMT 2007-5 AX1	LEHMAN MORTGAG	2752024	0.168353	MTS
2555108152521RAB7	149,143.68	AAA	AAA	AAA	NR	LMT 2007-5 PO1	LEHMAN MORTGAG	411000	0.362880	MTS
2555120152521RAT8	3,435,403.92	AA	AA1	AAA	NR	LMT 2007-5 2A4	LEHMAN MORTGAG	6651239	0.516506	MTS
2555115152521RCC3	614.23	AAAmj	NR	AAA	BB	LMT 2007-5 AP3	LEHMAN MORTGAG	1867	0.328992	MTS
2555140152521RCM1	1,376,557.19	AAAmj	NR	AAA	BB	LMT 2007-5 10A5	LEHMAN MORTGAG	2677970	0.514030	MTS
2555109152521RCW1	1,906,896.16	AAmj	NR	AA	NR	LMT 2007-5 1B1	LEHMAN MORTGAG	6032000	0.316130	MTS
2556299152521RDR5	6,970.00	OTHmj	CA	NR	NR	LMT07005 2B5	LEHMAN MORTGAG	1394000	0.005000	MTS
2114482152521TAS6	1,528,155.50	AAmm	NR	AA	AA	LBFR 2006-LLFA E	LEHMAN BROTHI	1850000	0.826030	MTS
2902774152521UAJ3	5,956,300.00	AA	AA2	AA	AA	LBSBC 2007-3 M1	LEHMAN BROTHEI	8509000	0.700000	MTS
2902769152521UAK0	10,361,120.00	A	A1	AA-	A+	LBSBC 2007-3 M2	LEHMAN BROTHEI	17864000	0.580000	MTS
2902781152521UAL8	8,754,000.00	BBB+	A3	A	A-	LBSBC 2007-3 M3	LEHMAN BROTHEI	17508000	0.500000	MTS
2902769152521UAM6	4,201,800.00	BBB	BAA2	A-	BBB	LBSBC 2007-3A M4	LEHMAN BROTHEI	14006000	0.300000	MTS

2639498; 52521VAK8	3,759,360.00	BBB	BAA2	A-	BBB	LBSBC 2007-2 M4	LEHMAN BROTHE	11264000	0.333750	MTS
2639499; 52521VAL6	1,862,052.50	BBB-	BAA3	BBB+	BBB-	LBSBC 2007-2 M5	LEHMAN BROTHE	6259000	0.297500	MTS
2762879; 52521YAL0	239,748.90	AAAmm	NR	AAA	AAA	LMT 2007-8 3A1	LEHMAN MORTGAG	250000	0.958996	MTS
2762879; 52521YAM8	5,934,800.00	AAAmmj	NR	AAA	A	LMT 2007-8 3A2	LEHMAN MORTGAG	14837000	0.400000	MTS
2762882; 52521YAT3	1,086,752.79	AAAmm	NR	AAA	AAA	LMT 2007-8 AX1	LEHMAN MORTGAG	9099953	0.119424	MTS
2762882; 52521YAU0	1,437,112.33	AAAmm	NR	AAA	AAA	LMT 2007-8 AX2	LEHMAN MORTGAG	15675309	0.091680	MTS
2762883; 52521YAW6	208,665.20	Amj	NR	A	NR	LMT 2007-8 1B2	LEHMAN MORTGAG	2452000	0.085100	MTS
2762883; 52521YBA3	151,072.80	Amj	NR	A	NR	LMT 2007-8 2B2	LEHMAN MORTGAG	3313000	0.045600	MTS
2762884; 52521YBE5	26,404.00	Bmj	NR	B	NR	LMT 2007-8 1B5	LEHMAN MORTGAG	943000	0.028000	MTS
1675708; 525221AM9	105,600.00	B	BA3	A	NR	LEH XS 05-3 2M1	LEHMAN XS TRUS	880000	0.120000	MTS
1675715; 525221AV9	1,464,661.44	AAA	AAA	AAA	NR	LEH XS 05-3 3A3B	LEHMAN XS TRUS	2160000	0.678084	MTS
1851225; 525221GJ0	248,850.00	B-	B3	BB	NR	LEH XS 05-10 2M3	LEHMAN XS TRUS	3318000	0.075000	MTS
1959842; 525221KH9	2,177,128.88	AAA	AAA	AAA	NR	LXS 2006-4N A1A	LEHMAN XS TRUS	2500000	0.870852	MTS
1959852; 525221KZ9	50,750.00	OTH	CA	A	NR	LXS 2006-4N M-5	LEHMAN XS TRUS	2500000	0.020300	MTS
1737384; 525222AC9	660,000.00	OTHmj	NR	CCC	NR	LXSN 2005-4 A	LEHMAN XS NET IN	11000000	0.060000	MTS
1878630; 525222AH8	88,000.00	B-mj	B3	NR	NR	LXSN 2005-10 B	LEHMAN XS NET IN	4400000	0.020000	MTS
2184041; 525225AA6	64,500.00	OTHmj	NR	CCC	NR	LXSN 2006-9 B	LEHMAN XS TRUST	4300000	0.015000	MTS
2184042; 525225AB4	16,000.00	OTHmj	NR	CCC	NR	LXSN 2006-9 C	LEHMAN XS TRUST	800000	0.020000	MTS
2108292; 525226AF3	8,931,230.00	A	AA3	AAA	NR	LXS 06-12N 1-A2B	LEHMAN XS TRUS	23198000	0.385000	MTS
2028061; 525227AX2	95,539.50	OTHmj	CAA1	NR	NR	LXS 2006-GP2 M8	LEHMAN XS TRUS	5055000	0.018900	MTS
2066514; 525228AX0	65,129.70	OTHmj	CAA1	NR	NR	LXS 2006-GP3 M8	LEHMAN XS TRUS	3559000	0.018300	MTS
2066576; 525229AJ9	1,500,000.00	BBB+	BAA1	AA+	NR	LXS 2006-10N M1	LEHMAN XS TRUS	10000000	0.150000	MTS
2066578; 525229AT7	84,851.40	BBmj	NR	BB	NR	LXS 2006-10N M10	LEHMAN XS TRUS	4119000	0.020600	MTS
2066578; 525229BD1	447,150.00	AAA	AAA	AAA	NR	LXS 2006-10N 2A1	LEHMAN XS TRUS	2710000	0.165000	MTS
2066578; 525229BE9	10,628,355.90	AAA	AAA	AAA	NR	LXS 2006-10N 2A2	LEHMAN XS TRUS	15000000	0.708557	MTS
1984081; 52522BAA3	2,475,341.48	BBmj	BA2	NR	NR	LXS 2006-2N NIM A-3	LEHMAN XS TRU	2750000	0.900124	MTS
2151864; 52522CAB9	1,629,938.21	AAA	AAA	AAA	NR	LXS 06-14N 1-A1B	LEHMAN XS TRUS	2400000	0.679141	MTS
2151866; 52522CAK9	246,785.00	A	A1	AA+	NR	LXS 06-14N M-1-I	LEHMAN XS TRUST	3850000	0.064100	MTS
2185362; 52522DAA9	1,332,434.83	AAA	AAA	AAA	NR	LXS 06-16N 1-A1A	LEHMAN XS TRUS	1600000	0.832772	MTS
2028075; 52522HAM4	450,900.00	A	AA3	AAA	NR	LXS 2006-8 3A4	LEHMAN XS TRUST	1503000	0.300000	MTS
2026764; 52522KAB1	837.50	BBmj	BA2	NR	NR	LXSN 06-5 B	LEHMAN XS TRUST	8375000	0.000100	MTS
2932921; 52522QBE1	930,619.55	AAAmm	NR	AAA	AAA	LMT 2007-10 AX1	LEHMAN MORTGA	6608012	0.140832	MTS
2932921; 52522QBF8	486,635.87	AAAmm	NR	AAA	AAA	LMT 2007-10 AX3	LEHMAN MORTGA	3324112	0.146396	MTS
2932920; 52522QBG6	1,059,270.00	Aamn	NR	NR	AA	LMT 2007-10 1B1	LEHMAN MORTGA	4154000	0.255000	MTS
2932920; 52522QBH4	335,025.60	Amn	NR	NR	A	LMT 2007-10 1B2	LEHMAN MORTGA	1888000	0.177450	MTS
2932918; 52522QBK7	7,017,760.00	BBmn	NR	NR	BB	LMT 2007-10 2B1	LEHMAN MORTGA	30512000	0.230000	MTS
2932919; 52522QBL5	478,275.60	Bmn	NR	NR	B	LMT 2007-10 2B2	LEHMAN MORTGA	7628000	0.062700	MTS
2932918; 52522QBT8	101,069.10	OTHmn	NR	NR	C	LMT 2007-10 2B5	LEHMAN MORTGA	2739000	0.036900	MTS
1991579; 52522RAA8	5,675,383.36	AAA	AAA	AAA	NR	LXS 2006 GP1 A1	LEHMAN XS TRUS	6600000	0.859907	MTS
3094316; 52522UAU7	2,328,975.00	AAmj	NR	AA	NR	LMT 2008-2 B1	LEHMAN MORTGAG	10351000	0.225000	MTS
3094318; 52522UAW;	103,500.00	BBBmj	NR	BBB	NR	LMT 2008-2 B3	LEHMAN MORTGAG	1380000	0.075000	MTS
2819942; 52522XAM9	381,056.95	AAAmm	NR	AAA	AAA	LMT 2007-9 AP	LEHMAN MORTGAG	1154886	0.329952	MTS
2819943; 52522XAP2	2,170,173.24	AAmj	NR	AA	NR	LMT 2007-9 B1	LEHMAN MORTGAG	5626000	0.385740	MTS
2819943; 52522XAQC	332,830.96	Amj	NR	A	NR	LMT 2007-9 B2	LEHMAN MORTGAG	1562000	0.213080	MTS
2819943; 52522XAR8	203,587.50	BBBmj	NR	BBB	NR	LMT 2007-9 B3	LEHMAN MORTGAG	1250000	0.162870	MTS

2819943:52522XAU1	69,942.08	Bmj	NR	B	NR	LMT 2007-9 B5	LEHMAN MORTGAG	782000	0.089440	MTS
2819943:52522XAV9	20,789.88	NR	NR	NR	NR	LMT 2007-9 B6	LEHMAN MORTGAG	468346	0.044390	MTS
2620603:525237AF0	33,508,512.86	BBB+	BAA1	AAA	NR	LXS 2007-10H 1AIO	LEHMAN XS TRUS	6.57E+08	0.050976	MTS
2620598:525237AH6	267,821.06	OTH	CA	BB-	NR	LXS 2007-10H I-M2	LEHMAN XS TRUS	13039000	0.020540	MTS
2620598:525237AJ2	169,113.00	OTH	C	B+	NR	LXS 2007-10H I-M3	LEHMAN XS TRUS	8053000	0.021000	MTS
2620599:525237AK9	147,905.80	OTH	C	B	NR	LXS 2007-10H I-M4	LEHMAN XS TRUS	7286000	0.020300	MTS
2620599:525237AL7	166,439.00	OTH	C	B-	NR	LXS 2007-10H I-M5	LEHMAN XS TRUS	7670000	0.021700	MTS
2620599:525237AM5	141,557.52	OTH	C	CCC	NR	LXS 2007-10H I-M6	LEHMAN XS TRUS	6136000	0.023070	MTS
2620599:525237AN3	156,456.00	OTH	C	CC	NR	LXS 2007-10H I-M7	LEHMAN XS TRUS	6519000	0.024000	MTS
2620599:525237AQ6	91,325.20	OTH	C	CC	NR	LXS 2007-10H I-M9	LEHMAN XS TRUS	4985000	0.018320	MTS
2620600:525237AX1	420,545.00	B	BA3	BB-	NR	LXS 2007-10H II-M2	LEHMAN XS TRUS	4820000	0.087250	MTS
2620601:525237AY9	237,754.03	B-	B3	B+	NR	LXS 2007-10H II-M3	LEHMAN XS TRUS	2869000	0.082870	MTS
2620601:525237AZ6	606,604.60	Bmj	NR	B	NR	LXS 2007-10H II-M4	LEHMAN XS TRUS	7805000	0.077720	MTS
2620602:525237BA0	152,158.49	B-mj	NR	B-	NR	LXS 2007-10H II-M5	LEHMAN XS TRUS	1951000	0.077990	MTS
2620602:525237BB8	382,568.03	OTHmj	NR	CCC	NR	LXS 2007-10H II-M6	LEHMAN XS TRUS	4591000	0.083330	MTS
2620602:525237BC6	119,703.16	OTHmj	NR	CCC	NR	LXS 2007-10H II-M7	LEHMAN XS TRUS	1492000	0.080230	MTS
2224718:52523KAA2	3,151,333.11	AAA	AAA	AAA	NR	LXS 2006-17 WF1-1	LEHMAN XS TRUS	3700000	0.851712	MTS
2224719:52523KAF1	1,814,837.41	A	AA3	AAA	NR	LXS 2006-17 WF3-3	LEHMAN XS TRUS	2837000	0.639703	MTS
2224721:52523KBE3	297,029.20	OTH	CAA1	BBB	NR	LXS 2006-17 WF-M4	LEHMAN XS TRUS	3107000	0.095600	MTS
2224721:52523KBG8	170,095.20	OTH	CA	B	NR	LXS 2006-17 WF-M6	LEHMAN XS TRUS	2244000	0.075800	MTS
2224721:52523KBL7	148,697.80	OTH	CA	CCC	NR	LXS 2006-17 WF-M7	LEHMAN XS TRUS	2071000	0.071800	MTS
2224721:52523KBM5	108,220.20	OTH	C	CCC	NR	LXS 2006-17 WF-M8	LEHMAN XS TRUS	1726000	0.062700	MTS
2151464:52523LAL6	72,439.70	OTH	C	CC	NR	LXS 2006-13 1M9	LEHMAN XS TRUS	3109000	0.023300	MTS
2367683:525241AQ8	92,169.00	OTH	CA	A	NR	LXS 2007-1 WF-M4	LEHMAN XS TRUS	2695000	0.034200	MTS
2367683:525241AS4	19,411.00	OTH	C	BBB	NR	LXS 2007-1 WF-M6	LEHMAN XS TRUS	658000	0.029500	MTS
2367681:525241AX3	52,978.80	OTH	C	CCC	NR	LXS 2007-1 M5	LEHMAN XS TRUST	4998000	0.010600	MTS
2407379:525245AU0	16,590,880.00	Amm	A1	NR	AAA	LXS 2007-3 4BA1	LEHMAN XS TRUST	34208000	0.485000	MTS
2407376:525245AX4	171,460.80	A	CA	AA+	A	LXS 2007-3 1-M1	LEHMAN XS TRUST	5103000	0.033600	MTS
2407376:525245AZ9	41,457.00	BBBmm	C	BBB	BBB	LXS 2007-3 1-M3	LEHMAN XS TRUST	3189000	0.013000	MTS
2407376:525245BA3	118,843.40	OTH	C	CCC	BBB	LXS 2007-3 1-M4	LEHMAN XS TRUST	2126000	0.055900	MTS
2407378:525245BD7	54,541.60	OTH	CA	BBB	NR	LXS 2007-3 2-M3	LEHMAN XS TRUST	3452000	0.015800	MTS
2407378:525245BE5	42,034.80	OTH	CA	BB+	NR	LXS 2007-3 2-M4	LEHMAN XS TRUST	3046000	0.013800	MTS
2407381:525245BG0	16,425.00	OTH	CAA1	BB+	NR	LXS 2007-3 3M1	LEHMAN XS TRUST	3285000	0.005000	MTS
2407381:525245BH8	19,400.00	OTH	CAA2	BB	NR	LXS 2007-3 3M2	LEHMAN XS TRUST	3880000	0.005000	MTS
2407382:525245BL9	53,350.00	OTH	C	CC	NR	LXS 2007-3 3M5	LEHMAN XS TRUST	1940000	0.027500	MTS
2407382:525245BM7	82,224.60	OTHmj	NR	CC	NR	LXS 2007-3 3M6	LEHMAN XS TRUST	3187000	0.025800	MTS
2407380:525245BS4	37,417.80	OTH	C	CCC	B	LXS 2007-3 4M4	LEHMAN XS TRUST	1239000	0.030200	MTS
2407378:525245CA2	24,168.90	OTH	C	B	NR	LXS 2007-3 2-M6	LEHMAN XS TRUST	2031000	0.011900	MTS
2499906:525248AB6	3,741,200.00	B-mm	B3	[NULL]	AAA	LXS 2007-5H 1A2	LEHMAN XS TRUS	18706000	0.200000	MTS
2499907:525248AC4	2,725,488.19	Bmm	B2	[NULL]	AAA	LXS 2007-5H 1APO	LEHMAN XS TRUS	7483000	0.364224	MTS
2499907:525248AK6	565,256.01	OTHmm	CA	[NULL]	BBB	LXS 2007-5H IM1	LEHMAN XS TRUST	12323000	0.045870	MTS
2499908:525248AL4	222,249.00	BBmn	NR	[NULL]	BB	LXS 2007-5H IM2	LEHMAN XS TRUST	6900000	0.032210	MTS
2499908:525248AM2	52,139.68	Bmn	NR	[NULL]	B	LXS 2007-5H IM3	LEHMAN XS TRUST	1972000	0.026440	MTS
2499908:525248AN0	84,663.00	Bmn	NR	[NULL]	B	LXS 2007-5H IM4	LEHMAN XS TRUST	3450000	0.024540	MTS
2499908:525248AP5	23,072.40	Bmn	NR	[NULL]	B	LXS 2007-5H IM5	LEHMAN XS TRUST	1479000	0.015600	MTS



2499908: 525248AQ3	17,050.88	OTHmn	NR	[NULL]	CCC	LXS 2007-5H IM6	LEHMAN XS TRUST	1232000	0.013840	MTS
2499909: 525248AR1	15,387.68	OTHmn	NR	[NULL]	CCC	LXS 2007-5H IM7	LEHMAN XS TRUST	1232000	0.012490	MTS
2499849: 525248BA7	32,418.24	B-mm	B3	[NULL]	AAA	LXS 2007-5H 3-AIO1	LEHMAN XS TRUST	3.38E+08	0.000096	MTS
2499849: 525248BB5	2,264,089.88	B-mm	B3	[NULL]	AAA	LXS 2007-5H 3-AIO2	LEHMAN XS TRUST	1.22E+08	0.018624	MTS
2499850: 525248BD1	307,525.28	OTHmn	NR	NR	CC	LXS 2007-5H II-M2	LEHMAN XS TRUST	10063000	0.030560	MTS
2499850: 525248BE9	80,490.57	OTHmn	NR	NR	C	LXS 2007-5H II-M3	LEHMAN XS TRUST	4929000	0.016330	MTS
2499850: 525248BF6	20,073.25	OTHmn	NR	NR	C	LXS 2007-5H 2M4	LEHMAN XS TRUST	3491000	0.005750	MTS
2562733: 525248BK5	17,148,600.00	AAAmn	[NULL]	NR	AAA	LXS 2007-5H 2A2W	LEHMAN XS TRUST	38108000	0.450000	MTS
2562734: 525248BL3	12,194,325.00	NR	NR	NR	NR	LXS 2007-5HW 3A2	LEHMAN XS TRUST	37521000	0.325000	MTS
2620534: 525249AF5	19,304,115.26	Amj	A1	NR	NR	LXS 2007-11 AIO	LEHMAN XS TRUST	4.56E+08	0.042336	MTS
2620536: 525249AG3	293,205.20	OTH	CA	B+	NR	LXS 2007-11 M1	LEHMAN XS TRUST	12268000	0.023900	MTS
2620552: 525249AJ7	70,486.60	OTH	C	B-	NR	LXS 2007-11 M3	LEHMAN XS TRUST	3578000	0.019700	MTS
2620552: 525249AK4	75,893.40	OTH	C	CCC	NR	LXS 2007-11 M4	LEHMAN XS TRUST	3833000	0.019800	MTS
2620568: 525249AL2	51,866.50	OTH	C	CCC	NR	LXS 2007-11 M5	LEHMAN XS TRUST	2555000	0.020300	MTS
2620569: 525249AM0	12,775.00	OTH	C	CCC	NR	LXS 2007-11 M6	LEHMAN XS TRUST	2555000	0.005000	MTS
2620575: 525249AN8	12,775.00	OTH	C	CCC	NR	LXS 2007-11 M7	LEHMAN XS TRUST	2555000	0.005000	MTS
2561329: 52524GAP7	560,745.00	BBB-	BAA3	AA-	NR	LXS 2007-7N M3	LEHMAN XS TRUST	10995000	0.051000	MTS
2561330: 52524GAQ5	428,805.00	BB	BA2	A+	NR	LXS 2007-7N M4	LEHMAN XS TRUST	10995000	0.039000	MTS
2561332: 52524GAR3	417,810.00	B	B2	A	NR	LXS 2007-7N M5	LEHMAN XS TRUST	10995000	0.038000	MTS
2561332: 52524GAS1	423,307.50	B-	B3	BBB+	NR	LXS 2007-7N M6	LEHMAN XS TRUST	10995000	0.038500	MTS
2561332: 52524GAT9	452,994.00	OTH	CAA1	BBB	NR	LXS 2007-7N M7	LEHMAN XS TRUST	10995000	0.041200	MTS
2452152: 52524HAE0	7,731,395.21	AAA	AAA	AAA	NR	LXS 2007-4N 1AX	LEHMAN XS TRUST	1.8E+08	0.042960	MTS
2452152: 52524HAG5	11,187,004.47	A	AA3	AAA	NR	LXS 2007-4N 2AX	LEHMAN XS TRUST	2.38E+08	0.046973	MTS
2452151: 52524HAN0	220,782.00	BBB+	A3	AA+	NR	LXS 2007-4N M1	LEHMAN XS TRUST	3000000	0.073594	MTS
2452151: 52524HAP5	392,190.00	BB	BA2	AA	NR	LXS 2007-4N M2	LEHMAN XS TRUST	10000000	0.039219	MTS
2452151: 52524HAR1	167,970.00	B	B2	A+	NR	LXS 2007-4N M4	LEHMAN XS TRUST	5000000	0.033594	MTS
2452151: 52524HAS9	341,574.79	B-	B3	A	NR	LXS 2007-4N M5	LEHMAN XS TRUST	10822000	0.031563	MTS
2452151: 52524HAT7	348,338.54	B-	B3	A-	NR	LXS 2007-4N M6	LEHMAN XS TRUST	10822000	0.032188	MTS
2452151: 52524HAU4	338,187.50	B-	B3	BBB+	NR	LXS 2007-4N M7	LEHMAN XS TRUST	10822000	0.031250	MTS
2452152: 52524HAV2	235,880.23	OTH	CAA1	BB	NR	LXS 2007-4N M8	LEHMAN XS TRUST	7822000	0.030156	MTS
2368498: 52524LAH4	1,192,481.11	A	AA3	AAA	NR	LXS 2007-2N 3AX	LEHMAN XS TRUST	73154760	0.016301	MTS
2368499: 52524LAQ4	176,190.00	B-	B3	BBB+	NR	LXS 2007-2N M7	LEHMAN XS TRUST	6712000	0.026250	MTS
2368499: 52524LAR2	183,532.93	OTH	CAA1	BBB+	NR	LXS 2007-2N M8	LEHMAN XS TRUST	6712000	0.027344	MTS
2561345: 52524MAS8	1,666,278.72	AAA	AAA	AAA	NR	LXS 2007-9 WFIO	LEHMAN XS TRUST	1.56E+08	0.010656	MTS
2517780: 52524PAF9	11,682,769.25	AAmm	AA1	NR	AAA	LXS 2007-6 2AIO	LEHMAN XS TRUST	2.21E+08	0.052896	MTS
2517780: 52524PAG7	82,621,557.99	A	AA3	AAA	AAAe	LXS 2007-6 3A1	LEHMAN XS TRUST	90559000	0.912351	MTS
2517781: 52524PAQ5	661,260.00	OTHmm	CA	NR	B	LXS 2007-6 M1	LEHMAN XS TRUST	30900000	0.021400	MTS
2517781: 52524PAR3	427,138.00	OTHmj	C	NR	NR	LXS 2007-6 M2	LEHMAN XS TRUST	26045000	0.016400	MTS
2517782: 52524PAS1	238,643.10	OTHmj	C	NR	NR	LXS 2007-6 M3	LEHMAN XS TRUST	15009000	0.015900	MTS
2517782: 52524PAT9	3,125,153.40	BBB-	BAA3	AA+	NR	LXS 2007-6 II-M1	LEHMAN XS TRUST	25978000	0.120300	MTS
2517782: 52524PAU6	1,570,246.20	B	B2	AA	NR	LXS 2007-6 II-M2	LEHMAN XS TRUST	21393000	0.073400	MTS
2517783: 52524PAV4	392,747.40	B-	B3	A	NR	LXS 2007-6 II-M3	LEHMAN XS TRUST	7641000	0.051400	MTS
2517781: 52524PAW:	16,108,170.00	Bmm	BA3	AAAe	BB	LXS 2007-6 A2	LEHMAN XS TRUST	82606000	0.195000	MTS
2517780: 52524PAZ5	8,290,245.00	A	AA3	AAA	AAAe	LXS 2007-6 3A32	LEHMAN XS TRUST	22713000	0.365000	MTS
2517780: 52524PBA9	2,051,801.57	A	AA3	AAA	NR	LXS 2007-6 3A33	LEHMAN XS TRUST	22713000	0.090336	MTS

2517782: 52524PBF8	130,654.40	OTHmj	C	NR	NR	LXS 2007-6 M4	LEHMAN XS TRUST	8828000	0.014800	MTS
2517783: 52524PBJ0	105,289.80	OTHmj	C	NR	NR	LXS 2007-6 M7	LEHMAN XS TRUST	6622000	0.015900	MTS
2517783: 52524PBM3	365,239.80	B-	B3	BBB	NR	LXS 2007-6 II-M4	LEHMAN XS TRUST	7641000	0.047800	MTS
2517783: 52524PBP6	151,654.00	OTH	CAA2	B+	NR	LXS 2007-6 II-M6	LEHMAN XS TRUST	3820000	0.039700	MTS
2517783: 52524PBQ4	197,189.90	OTH	CA	B	NR	LXS 2007-6 II-M7	LEHMAN XS TRUST	4967000	0.039700	MTS
2517786: 52524PBS0	27,192.00	OTHmj	C	NR	NR	LXS 2007-6 M10	LEHMAN XS TRUST	3090000	0.008800	MTS
2561308: 52524TAF1	49,998,043.68	A	AA3	AAA	NR	LXS 2007-8H AIO	LEHMAN XS TRUST	9.77E+08	0.051168	MTS
2561309: 52524TAG9	773,114.16	OTH	CAA2	BB+	NR	LXS 2007-8H M1	LEHMAN XS TRUST	30342000	0.025480	MTS
2561309: 52524TAH7	439,793.91	OTH	CA	BB	NR	LXS 2007-8H M2	LEHMAN XS TRUST	21913000	0.020070	MTS
2561309: 52524TAJ3	227,442.40	OTH	CA	BB-	NR	LXS 2007-8H M3	LEHMAN XS TRUST	12361000	0.018400	MTS
2561309: 52524TAK0	129,230.00	OTH	C	B	NR	LXS 2007-8H M4	LEHMAN XS TRUST	12923000	0.010000	MTS
2561309: 52524TAL8	50,570.00	OTH	C	CCC	NR	LXS 2007-8H M5	LEHMAN XS TRUST	10114000	0.005000	MTS
2561309: 52524TAM6	39,330.00	OTH	C	CCC	NR	LXS 2007-8H M6	LEHMAN XS TRUST	7866000	0.005000	MTS
2561310: 52524TAN4	163,418.92	OTH	C	CCC	NR	LXS 2007-8H M7	LEHMAN XS TRUST	8428000	0.019390	MTS
2703663: 52524VAS8	1,113,120.00	AAA	AAA	AAA	AAA	LXS 07-15N 4-A2B	LEHMAN XS TRUST	18552000	0.060000	MTS
2703663: 52524VBP3	524,753.33	BBB+	BAA1	AA-	NR	LXS 07-15N M3-I	LEHMAN XS TRUST	8573000	0.061210	MTS
2703658: 52524VBV0	3,373,736.39	BBmm	BA2	NR	BBB	LXS 07-15N M1-II	LEHMAN XS TRUST	66551000	0.050694	MTS
2703658: 52524VBW8	1,054,822.80	Bmm	BA3	NR	BBB	LXS 07-15N M2-II	LEHMAN XS TRUST	26114000	0.040393	MTS
2620578: 52524YAQ6	209,308.40	B	BA3	AA-	NR	LXS 07-12N 1-M3	LEHMAN XS TRUST	5068000	0.041300	MTS
2620578: 52524YAR4	218,829.00	B	B2	A+	NR	LXS 07-12N 1-M4	LEHMAN XS TRUST	5430000	0.040300	MTS
2620579: 52524YAT0	105,342.00	B-	B3	BBB+	NR	LXS 07-12N 1-M6	LEHMAN XS TRUST	3620000	0.029100	MTS
2620579: 52524YAU7	91,586.00	B-	B3	BBB	NR	LXS 07-12N 1-M7	LEHMAN XS TRUST	3620000	0.025300	MTS
2620579: 52524YAV5	80,364.00	OTH	CAA2	BBB-	NR	LXS 07-12N 1-M8	LEHMAN XS TRUST	3620000	0.022200	MTS
2620579: 52524YAW1	71,314.00	OTH	CA	BB+	NR	LXS 07-12N 1-M9	LEHMAN XS TRUST	3620000	0.019700	MTS
2620580: 52524YAX1	995,760.00	BBB+	BAA1	AA+	NR	LXS 07-12N 2-M1	LEHMAN XS TRUST	7376000	0.135000	MTS
2620581: 52524YAY9	553,185.00	BB	BA2	AA	NR	LXS 07-12N 2-M2	LEHMAN XS TRUST	5823000	0.095000	MTS
2620581: 52524YAZ6	104,037.60	B	B2	AA-	NR	LXS 07-12N 2-M3	LEHMAN XS TRUST	1941000	0.053600	MTS
2620582: 52524YBA0	79,309.26	B-	B3	A+	NR	LXS 07-12N 2-M4	LEHMAN XS TRUST	1941000	0.040860	MTS
2620582: 52524YBB8	74,573.22	B-	B3	A	NR	LXS 07-12N 2-M5	LEHMAN XS TRUST	1941000	0.038420	MTS
2620582: 52524YBC6	102,240.71	B-	B3	BBB	NR	LXS 07-12N 2-M6	LEHMAN XS TRUST	2717000	0.037630	MTS
2620582: 52524YBD4	91,296.80	OTH	CA	BB+	NR	LXS 07-12N 2-M7	LEHMAN XS TRUST	2329000	0.039200	MTS
2620582: 52524YBE2	129,658.80	OTH	CA	B+	NR	LXS 07-12N 2-M8	LEHMAN XS TRUST	3882000	0.033400	MTS
2620583: 52524YBG7	711,757.95	A	AA3	AA+	NR	LXS 07-12N 3-M1	LEHMAN XS TRUST	4208000	0.169144	MTS
2620583: 52524YBJ1	90,248.62	BBB+	A3	AA-	NR	LXS 07-12N 3-M3	LEHMAN XS TRUST	1540000	0.058603	MTS
2931073: 52525AAB0	38,982,375.00	AAAmj	NR	AAA	AAAe	LXS 2007-20N A2	LEHMAN XS TRUST	1.04E+08	0.375000	MTS
2931074: 52525AAE4	1,656,172.60	AAmj	NR	AA+	NR	LXS 2007-20N M1	LEHMAN XS TRUST	10090000	0.164140	MTS
2931074: 52525AAF1	584,110.10	AAmj	NR	AA	NR	LXS 2007-20N M2	LEHMAN XS TRUST	5045000	0.115780	MTS
2931074: 52525AAG9	269,672.10	Amj	NR	AA-	NR	LXS 2007-20N M3	LEHMAN XS TRUST	3210000	0.084010	MTS
2931074: 52525AAH7	187,865.79	Amj	NR	A+	NR	LXS 2007-20N M4	LEHMAN XS TRUST	2751000	0.068290	MTS
2763931: 52525BAJ1	1,248,790.15	AA	AA1	AA+	NR	LXS 2007-16N M1I	LEHMAN XS TRUST	7383000	0.169144	MTS
2763932: 52525BAK8	968,172.48	AA	AA2	AA	NR	LXS 2007-16N M2I	LEHMAN XS TRUST	8016000	0.120780	MTS
2763932: 52525BAL6	342,542.93	A	AA3	AA-	NR	LXS 2007-16N M3I	LEHMAN XS TRUST	4641000	0.073808	MTS
2763932: 52525BAN2	205,987.25	A	A2	A	NR	LXS 2007-16N M5I	LEHMAN XS TRUST	3797000	0.054250	MTS
2763932: 52525BAP7	193,252.11	BBB+	BAA1	A-	NR	LXS 2007-16N M6I	LEHMAN XS TRUST	3797000	0.050896	MTS
2763932: 52525BAQ5	296,481.20	B	B1	BBB	NR	LXS 2007-16N M7I	LEHMAN XS TRUST	5906000	0.050200	MTS

276393252525BAR3	90,476.10	B-	B3	BBB-	NR	LXS 2007-16N M8I	LEHMAN XS TRUS	2109000	0.042900	MTS
276393352525BAT9	4,177,855.42	A	AA3	AA+	NR	LXS 2007-16N M1II	LEHMAN XS TRUS	25453000	0.164140	MTS
276393352525BAU6	2,725,924.32	A	A2	AA	NR	LXS 2007-16N M2II	LEHMAN XS TRUS	23544000	0.115780	MTS
276393352525BAV4	919,439.22	BBB+	A3	AA-	NR	LXS 2007-16N M3II	LEHMAN XS TRUS	13362000	0.068810	MTS
276393352525BAX0	626,755.50	BB	BA1	A	NR	LXS 2007-16N M5II	LEHMAN XS TRUS	12726000	0.049250	MTS
276393452525BAZ5	719,041.60	B-	B3	BBB	NR	LXS 2007-16N M7II	LEHMAN XS TRUS	15908000	0.045200	MTS
276393452525BBA9	241,157.70	B-	B3	BBB-	NR	LXS 2007-16N M8II	LEHMAN XS TRUS	6363000	0.037900	MTS
282329552525DAG3	3,725,895.43	AAAmm	NR	AAA	AAA	LXS 07-18N AX	LEHMAN XS TRUST	1.55E+08	0.024000	MTS
282328852525DAL2	725,361.70	AAmm	NR	AA	AA	LXS 2007-18N M2	LEHMAN XS TRUS	6265000	0.115780	MTS
282329152525DAP3	148,866.41	Amm	NR	A	A	LXS 2007-18N M5	LEHMAN XS TRUS	2723000	0.054670	MTS
282329852525DAU2	106.19	AAAmm	NR	AAA	AAA	LXS 07-18N 2-AP	LEHMAN XS TRUST	1000	0.106193	MTS
344261752525FAF0	154,121.25	AAAmm	NR	AAA	AAA	LMT 2008-6 2AIO	LEHMAN MORTGAG	41099000	0.003750	MTS
344261452525FAH6	1,289,730.00	AAmn	NR	NR	AA	LMT 2008-6 B1	LEHMAN MORTGAG	6614000	0.195000	MTS
344261452525FAJ2	404,840.00	Amn	NR	NR	A	LMT 2008-6 B2	LEHMAN MORTGAG	2792000	0.145000	MTS
344261552525FAME	170,850.00	BBmn	NR	NR	BB	LMT 2008-6 B4	LEHMAN MORTGAG	2278000	0.075000	MTS
344261552525FAN3	76,780.00	Bmn	NR	NR	B	LMT 2008-6 B5	LEHMAN MORTGAG	1396000	0.055000	MTS
344261752525FAP8	125,659.35	NR	NR	NR	NR	LMT 2008-6 B6	LEHMAN MORTGAG	2792430	0.045000	MTS
270365052525LAE0	617,046.99	OTH	CAA2	AA+	NR	LXS 2007-14H M1	LEHMAN XS TRUS	20797000	0.029670	MTS
270365152525LAG5	278,985.30	OTH	CA	AA	NR	LXS 2007-14H M3	LEHMAN XS TRUS	9946000	0.028050	MTS
270365152525LAH3	196,852.43	OTH	CA	AA	NR	LXS 2007-14H M4	LEHMAN XS TRUS	6781000	0.029030	MTS
270365152525LAK6	169,999.67	OTH	C	A+	NR	LXS 2007-14H M6	LEHMAN XS TRUS	6781000	0.025070	MTS
270365152525LAL4	165,304.35	OTH	C	A	NR	LXS 2007-14H M7	LEHMAN XS TRUS	7685000	0.021510	MTS
270365152525LAN0	91,031.50	OTH	C	BBB+	NR	LXS 2007-14H M9	LEHMAN XS TRUS	5425000	0.016780	MTS
270365052525LAP5	44,601,435.65	AA	AA1	AAA	NR	LXS 2007-14H AIO	LEHMAN XS TRUS	7.82E+08	0.057024	MTS
282334952525PAF8	391,657.59	Amj	NR	AA-	BB	LXS 2007-17H M3	LEHMAN XS TRUS	6687000	0.058570	MTS
282334952525PAG6	464,572.05	Amj	NR	A+	BB	LXS 2007-17H M4	LEHMAN XS TRUS	8095000	0.057390	MTS
282335052525PAH4	362,368.53	Amj	NR	A	BB	LXS 2007-17H M5	LEHMAN XS TRUS	6687000	0.054190	MTS
282335152525PAK7	265,501.65	BBB+mj	NR	BBB+	B	LXS 2007-17H M7	LEHMAN XS TRUS	5631000	0.047150	MTS
282335152525PAL5	180,952.20	BBBmj	NR	BBB	B	LXS 2007-17H M8	LEHMAN XS TRUS	4218000	0.042900	MTS
328965452602E102	495,029.80	NR	[NULL]	NR	[NULL]	LENDER PROCESSING SVCS INC		15010	32.980000	TMS
289175 527288104	2,290,174.90	B-mj	[NULL]	B-	[NULL]	LEUCADIA NATIONAL CORP		58825	38.932000	TMS
3737874 52729N100	7,025,405.56	NR	[NULL]	[NULL]	[NULL]	LEVEL 3 COMMUNICATIONS INC		2344146	2.997000	TMS
113814452729NBA7	3,671.13	OTH	CAA2	CCC	[NULL]	LEVEL 3 COMMUNICATIO CONV BOND 2.875		430000	0.008538	TMS
170028852729NBF6	32,661.56	NR	[NULL]	[NULL]	[NULL]	LEVEL 3 COMMUNICATIONS 5.25% 12/15/11		3675000	0.008888	TMS
283779052735PAS6	1,761.62	A	AA3	AA	[NULL]	LEVERETT MASS GO BDS GO		165000	0.010677	TMS
577492 529771107	1,037,045.74	Bmj	[NULL]	B+	[NULL]	LEXMARK INTERNATIONAL INC CL A		31864	32.546000	TMS
293637553015Y206	1,440,000.00	NR	[NULL]	[NULL]	[NULL]	UTS LIBERTY ACQUISITION HOLDINGS C		150000	9.600000	TMS
1588318530555101	442,103.60	NR	[NULL]	NR	[NULL]	LIBERTY GLOBAL INC CLASS A		14793	29.886000	TMS
5722862 530715AJ0	136,843.20	BB	BA2	BB+	BB	LIBERTY MEDIA LLC		18000000	0.007602	TMS
7486857 530715AN1	248,281.74	BB	BA2	BB+	[NULL]	LIBERTY MEDIA CORP SR EXCHANG I		701000	0.354182	TMS
7964427 530715AR2	2,153,296.20	BB	BA2	BB+	BB	LIBERTY MEDIA LLC		4486000	0.480004	TMS
1176574530718AF2	1,598,146.75	BB	BA2	BB+	[NULL]	LIBERTY MEDIA LLC CONV BOND 3.125%30M		1682000	0.950147	TMS
199685453071M104	4,267,410.98	NR	[NULL]	NR	[NULL]	LIBERTY MEDIA HOLDING CORPORATIC		306655	13.916000	TMS
199685353071M302	2,903,027.22	NR	[NULL]	NR	[NULL]	LIBERTY MEDIA HOLDING CORPORATIC		204151	14.220000	TMS
309743853071M500	1,294,926.66	NR	[NULL]	NR	[NULL]	LIBERTY MEDIA CORPORATION SERIES A		54363	23.820000	TMS

1389855:53127TKF9	548,987.08	OTH	P1	A-1	[NULL]	C/P LIBERTY STREET FNDING CORP	550000	0.998158	MTS
9234837:532169109	1,431,644.00	NR	[NULL]	[NULL]	[NULL]	LIFE SCIENCES RESEARSHR USD	40328	35.500000	TMS
1730580:53219LAG4	10,695,660.35	B	B1	B	B	LIFEPOINT HOSPITALS INC	13043000	0.820031	TMS
2553169:53219LAH2	4,792,927.81	Bmj	[NULL]	B	[NULL]	LIFEPOINT HOSPITALS INC CVT NOTES	5415000	0.885121	TMS
2563942:53261M104	69,088.14	NR	[NULL]	NR	[NULL]	LIMELIGHT NETWORKS INC	23262	2.970000	TMS
289496:534187109	3,298,942.62	Bmj	[NULL]	B+	[NULL]	LINCOLN NATIONAL CORP-IND	67629	48.780000	TMS
8208523:535555106	6,078,768.52	NR	[NULL]	[NULL]	[NULL]	LINDSAY CORP	73455	82.755000	TMS
2626690:535678AC0	278,738.46	NR	[NULL]	[NULL]	[NULL]	LINEAR TECHNOLOGY CORP SR NT COI	308000	0.904995	TMS
2626691:535678AD8	4,595,937.50	NR	[NULL]	[NULL]	[NULL]	LINEAR TECHNOLOGY CORP SR NT COI	4775000	0.962500	TMS
1166554:535763106	332,302.52	OTHmj	[NULL]	C	[NULL]	LINK ENERGY LLC	2529439	0.131374	TMS
1863096:536020100	3,970,175.04	NR	[NULL]	[NULL]	[NULL]	LINN ENERGY LLC MLP NPV	261024	15.210000	TMS
453712:537008104	113,852.55	Bmj	[NULL]	B	[NULL]	LITTELFUSE INC	3739	30.450000	TMS
425582:538021AC0	1,116,623.34	BBB+	BAA1	BBB+	[NULL]	LITTON INDUSTRIES INC R/MD 7.75	1000000	1.116623	TMS
8255399:539315FT3	2,577.63	Amj	A2	NR	[NULL]	LIVONIA N Y CENT SCH DIST G/O R/MD 5.00	250000	0.010311	TMS
289659:539320101	7,516,128.83	BBB+mj	[NULL]	A-	[NULL]	LIZ CLAIBORNE INC	402621	18.668000	TMS
1881435:539830109	9,026,988.21	NR	[NULL]	[NULL]	[NULL]	LOCKHEED MARTIN CORP	79370	113.733000	TMS
2517397:540261FK5	522.64	A	A2	AA	[NULL]	LODI CALIF G/O UNI SCH DIST R/MD 5.00	50000	0.010453	TMS
289895:543162101	782,449.12	Bmj	[NULL]	B+	[NULL]	LONGS DRUG STORES CORP	10411	75.156000	TMS
1927883:543881106	213,240.69	NR	[NULL]	[NULL]	[NULL]	LORAL SPACE & COMMUNICATIONS	15691	13.590000	TMS
1077691:5443505G2	2,715.20	AA	AA2	AA	[NULL]	LOS ANGELES CALIF G/O SER A	250000	0.010861	TMS
1969358:54439PAE2	1,249.37	Amj	AA3	NR	[NULL]	LOS ANGELES CALIF CMNTY REDEV LEASE	117700	0.010615	TMS
2896433:544628GA2	1,151.84	NR	[NULL]	NR	[NULL]	LOS ANGELES CA REGL ARPTS IMPTCORP	125000	0.009215	TMS
1077493:544644LT2	3,241.08	A	AA3	AA	[NULL]	LOS ANGELES CALIF UNI SCH DIST ELEC	305000	0.010627	TMS
1332674:544712VD1	1,750.00	A	Aa3	AA	[NULL]	LOS ANGELES CNTY CALIF MET TRANSN	175000	0.010000	TMS
1502828:54473EJF2	1,077.94	A	A2	AA	[NULL]	LOS ANGELES CNTY CALIF PUB WKS LEASE	100000	0.010779	TMS
290146:548661107	2,787,915.79	Amj	[NULL]	A+	[NULL]	LOWES COMPANIES INC	115994	24.035000	TMS
1695474:549271104	378,244.88	NR	[NULL]	[NULL]	[NULL]	LUBRIZOL CORP SHR USD	7928	47.710000	TMS
1123498:549463AG2	3,785,872.04	B	BA3	BB-	[NULL]	LUCENT TECHNOLOGIES INC SR DEB CC	4253000	0.890165	TMS
1123498:549463AH0	5,835,488.36	B	BA3	BB-	[NULL]	LUCENT TECHNOLOGIES INC SR DEB CC	8104000	0.720075	TMS
1321531:549764108	9,363.74	NR	[NULL]	[NULL]	[NULL]	LUFKIN INDUSTRIES INC	117	80.032000	TMS
2510475:550021109	90,505.68	NR	[NULL]	NR	[NULL]	LULULEMON ATHLETICA INC	3677	24.614000	TMS
6088782:55027E102	241,147.23	NR	[NULL]	[NULL]	[NULL]	LUMINEX CORP SHR USD	9767	24.690000	TMS
1708055:552541104	13,071,601.00	NR	[NULL]	[NULL]	[NULL]	M&F WORLDWIDE CORP SHR USD	295070	44.300000	TMS
3283789:55261F104	5,473,646.72	Amj	[NULL]	A	[NULL]	M & T BANK CORP	60821	89.996000	TMS
290320:55262C100	90,836,554.66	NR	[NULL]	NR	[NULL]	MBIA INC	7800477	11.645000	TMS
1162914:55266X100	6,308.28	NR	[NULL]	[NULL]	[NULL]	MBIA CAP/CLAYMORE MANAGED DURATI	594	10.620000	TMS
4876523:552690109	282,452.08	NR	[NULL]	[NULL]	[NULL]	MDU RESOURCES GROUP INC	10316	27.380000	TMS
567895:552715104	27,601,847.55	B-mj	[NULL]	B-	[NULL]	MEMC ELECTRONIC MATERIALS INC	919755	30.010000	TMS
2114433:55271SAC8	375,000.00	OTHmj	NR	CCC	NR	MANM 2006-6 MASTR ALTERNATI	18750000	0.020000	MTS
290420:552727109	29,788.20	NR	[NULL]	[NULL]	[NULL]	MFS CHARTER INCOME TRUST-SBI	4020	7.410000	TMS
1004164:55272X102	224,895.05	Bmj	[NULL]	B	[NULL]	MFA MORTGAGE INVESTMENTS INC	32359	6.950000	TMS
2249871:55275NAF8	11,869,725.00	AA	AA2	AAA	BBB	MARM 2006-OA2 2A2 MASTR ADJUST	22609000	0.525000	MTS
2249504:55275NAM:	2,710,000.00	AAA	AAA	AAA	A	MARM 2006-OA2 4A1A MASTR ADJUST	5000000	0.542000	MTS
3626730:552953101	5,347,388.34	NR	[NULL]	[NULL]	[NULL]	MGM MIRAGE	173995	30.733000	TMS
3577654:55305B101	8,996.00	NR	[NULL]	[NULL]	[NULL]	M/I HOMES INC SHR USD	400	22.490000	TMS

2224725:55348A102	50,163.12	NR	[NULL]	[NULL]	[NULL]	MRU HOLDINGS INC SHR	USD	119436	0.420000	TMS
8358873:553530106	76,585.50	NR	[NULL]	[NULL]	[NULL]	MSC INDUSTRIAL DIRECT CO-A		1550	49.410000	TMS
8052061:553531104	99,581.25	NR	[NULL]	[NULL]	[NULL]	MSC SOFTWARE CORP		8475	11.750000	TMS
2879447:55354G100	4,391,469.04	NR	[NULL]	NR	[NULL]	MSCI INC CL A		195524	22.460000	TMS
6397521:553829102	276,445.84	NR	[NULL]	[NULL]	[NULL]	MVC CAPITAL INC SHR	USD	18479	14.960000	TMS
519220:554382101	689,937.36	Bmj	[NULL]	B	[NULL]	MACERICH CO		10479	65.840000	TMS
2712709:554489104	3,484,361.99	Bmj	[NULL]	B	[NULL]	MACK-CALI REALTY CORP		92497	37.670000	TMS
1436490:55608B105	474,270.65	NR	[NULL]	[NULL]	[NULL]	MACQUARIE INFRASTRUCSHR	USI	31513	15.050000	TMS
1218172:559079207	7,976,791.62	NR	[NULL]	NR	[NULL]	MAGELLAN HEALTH SERVICES INC		190878	41.790000	TMS
1895220:55907R108	49,068,344.48	NR	[NULL]	[NULL]	[NULL]	MAGELLAN MIDSTREAM HLP	NPV	2924216	16.780000	CHASE
1167767:559080106	10,620,997.92	NR	[NULL]	[NULL]	[NULL]	MAGELLAN MIDSTREAM PARTNERS		334836	31.720000	TMS
8092789:559181102	109,421.42	NR	[NULL]	NR	[NULL]	MAGMA DESIGN AUTOMATION INC		24567	4.454000	TMS
8285344:560904AF1	20,077.53	BBB+	A3	A-	[NULL]	***MALAYSIA NOTES		1815000	0.011062	TMS
6422941:561911108	36,029.33	NR	[NULL]	[NULL]	[NULL]	MANAGED HIGH YIELD PTRUST	NPV	18289	1.970000	TMS
1363978:563771104	58,262.40	NR	[NULL]	[NULL]	[NULL]	MANNATECH INC		16320	3.570000	TMS
8987384:564563104	238,735.87	NR	[NULL]	[NULL]	[NULL]	MANTECH INTERNATIONALSHR	USI	4527	52.736000	TMS
2261758:564759QB7	24,690.97	BBB+	A2	A-	[NULL]	MANUFACTURERS & TRADERS TR CO BUFF		45000	0.548688	TMS
9105180:565849106	15,332,582.83	NR	[NULL]	[NULL]	[NULL]	MARATHON OIL CORP		385803	39.742000	TMS
2808858:565849AD8	1,808,574.22	BBB+	BAA1	BBB+	BBB+	MARATHON OIL CORP MAKE WHOLE		1888000	0.957931	TMS
2838308:566081PQ2	2,404.44	AAmj	NR	AA+	[NULL]	MARBLEHEAD MASS GO SCH BDS GO		225000	0.010686	TMS
7768402:568427108	127,015.20	NR	[NULL]	[NULL]	[NULL]	MARINE PRODUCTS CORPSHR	US	13806	9.200000	TMS
1926942:56845T305	576,210.10	NR	[NULL]	[NULL]	[NULL]	MARINER ENERGY INC SHR	USD	26014	22.150000	TMS
2014409:57060U100	3,279,897.75	NR	[NULL]	[NULL]	[NULL]	MARKET VECTORS ETF TRUST	GOLD MIF	96755	33.899000	TMS
2786222:57060U506	1,684.90	NR	[NULL]	[NULL]	[NULL]	MARKET VECTORS RUSSIA ETF		58	29.050000	TMS
2993208:57060U837	6,986,674.29	NR	[NULL]	[NULL]	[NULL]	MARKET VECTORS ETF TR COAL ETF		220532	31.681000	TMS
1461782:570759100	13,675,593.15	NR	[NULL]	[NULL]	[NULL]	MARKWEST ENERGY PARTNERS LP		569105	24.030000	CHASE
3416012:57163RJV6	288,763.18	A2	P2	A2	F2	C/P MARRIOTT INTL INC 4.2		289000	0.999181	MTS
1591624:571748102	1,197,821.14	NR	[NULL]	[NULL]	[NULL]	MARSH & MCLENNAN COSORD	US	36067	33.211000	TMS
2876100:571837103	8,843,575.05	Amj	[NULL]	A	[NULL]	MARSHALL & ILSLEY CORPORATION NEW		402438	21.975000	TMS
3578039:572901106	522,186.80	NR	[NULL]	[NULL]	[NULL]	MARTEK BIOSCIENCES CSHR	USD	16018	32.600000	TMS
523734:573284106	3,211,804.42	Bmj	[NULL]	B+	[NULL]	MARTIN MARIETTA MATERIALS INC		27731	115.820000	TMS
555962:57383T103	540,276.86	NR	[NULL]	NR	[NULL]	MARVEL ENTERTAINMENTSHR	USI	15034	35.937000	TMS
1434555:574192WN6	4,586.86	AAAamj	[NULL]	AAA	[NULL]	MARYLAND ST G/O RFDG R/MD 5.00		427500	0.010730	TMS
3003267:574760HE7	1,625.55	AAmj	NR	AA+	[NULL]	MASHPEE MASS REF GO BDS SERIESGO		150000	0.010837	TMS
2838310:575765WF5	1,046.70	A	A2	AA	[NULL]	MASSACHUSETTS MUN WHSL ELEC COPWF		100000	0.010467	TMS
1888922:575827EF3	1,071.96	AA	AA2	AA	[NULL]	MASSACHUSETTS ST G/O RFDG SER-A		100000	0.010720	TMS
1063903:57582NGS8	1,389.49	AAAamj	[NULL]	AAA	[NULL]	MASSACHUSETTS ST G/O CONS LN-SER I		130400	0.010656	TMS
1407138:57582NJ30	1,071.84	AAAamj	[NULL]	AAA	[NULL]	MASSACHUSETTS ST G/O RFDG SER D		100000	0.010718	TMS
2838307:57582PAB6	1,865.22	AAA	AAA	AAA	[NULL]	MASSACHUSETTS ST REF BDS		175000	0.010658	TMS
2838311:57583F7C9	1,084.05	AAA	AAA	AAA	[NULL]	MASSACHUSETTS ST DEV FIN AGY R REV B		100000	0.010841	TMS
6114437:57583FQK0	10,000.02	A	A2	AA	[NULL]	MASS DEV FIN REV BONDS BONDS-SAV		10000	1.000002	TMS
3003266:57584NAP8	2,422.03	BBB+mj	NR	A-	[NULL]	MASSACHUSETTS ST DEV FIN AGY HHIGHE		250000	0.009688	TMS
1369973:57585JT84	500.00	A	A2	AA	[NULL]	MASSACHUSETTS ST HEALTH & EDL FACS /		50000	0.010000	TMS
3014386:57585KCCC	2,555.33	AA	AA2	AA	[NULL]	MASSACHUSETTS ST HEALTH & EDL FACS /		250000	0.010221	TMS
2108247:57586PFV3	1,002.27	AA	AA2	AA	[NULL]	MASSACHUSETTS ST HSG FIN AGY HSG SII		100000	0.010023	TMS

2838309:575930SV5	753.10	A	AA3	AA-	[NULL]	MASSACHUSETTS ST HSG FIN AGY H HSG F	75000	0.010041	TMS
1528564:576049J76	2,072.94	AA	AA2	AA	[NULL]	MASSACHUSETTS ST WTR RES AUTH SER /	200000	0.010365	TMS
2640906 576049PE4	1,402.85	AA	AA2	AA	[NULL]	MASSACHUSETTS WTR RESOURCES AUTH	125000	0.011223	TMS
2838308:57604PF82	998.28	AAA	AAA	AAA	[NULL]	MASSACHUSETTS ST WTR POLLUTN APOOI	90000	0.011092	TMS
2110686:57604PRT3	1,922.30	AAA	[NULL]	AAA	[NULL]	MASSACHUSETTS ST WTR POLLUTN ABATI	185000	0.010391	TMS
1655212 576206106	6,302,995.14	NR	[NULL]	[NULL]	[NULL]	MASSEY ENERGY CO SHR USD	172770	36.482000	TMS
1957283:57636Q104	15,138,712.99	NR	[NULL]	NR	[NULL]	MASTERCARD INC	72637	208.416000	TMS
1286918:576433KT2	2,017,318.87	AAA	AAA	AAA	NR	MARM 2004-3 3A3 MASTR ADJUSTA	2250152	0.896526	MTS
1922442:57643LQU3	840,000.00	AAA	AAA	AAA	NR	MABS 2006-HE1 A4 MASTR ASSET B/	1200000	0.700000	MTS
2471822:57645RAB7	20,090.47	B	B1	AAA	NR	MARM 2007-HF1 A2 MASTR ADJUSTA	173488	0.115803	MTS
1644832:577729AE6	5,297,269.14	BBmj	[NULL]	BB+	[NULL]	MAXTOR CORP SR NT CONV	5853191	0.905022	TMS
291471 57772K101	23,482,817.82	Bmj	[NULL]	B+	[NULL]	MAXIM INTEGRATED PRODUCTS INC	1261161	18.620000	TMS
1283996:577776107	435,607.50	NR	[NULL]	[NULL]	[NULL]	MAXYGEN INC	90375	4.820000	TMS
2198203 577933104	106,595.28	B-mj	[NULL]	B-	[NULL]	MAXIMUS INC	2838	37.560000	TMS
2838309:579160DF6	2,613.43	AAA	AAA	AAA	[NULL]	MC ALLEN TEX WTRWKS & SWR SYS WATEI	250000	0.010454	TMS
291597 580135101	16,527,136.32	BBB+mj	[NULL]	A-	[NULL]	MCDONALDS CORP	258495	63.936000	TMS
291611 580645109	3,610,861.45	NR	[NULL]	NR	[NULL]	MCGRAW HILL COMPANIES INC	90869	39.737000	TMS
552505 58155Q103	3,157,374.78	NR	[NULL]	NR	[NULL]	MCKESSON CORP SHR USD	57204	55.195000	TMS
291644 583334107	508,201.44	B-mj	[NULL]	B-	[NULL]	MEADWESTVACO CORP SHR USE	20988	24.213905	TMS
1927780:583840103	2,401,194.48	NR	[NULL]	[NULL]	[NULL]	MECHEL 1 ADR REPR 01.00 SHR	113478	21.160000	TMS
9700714 58405U102	446,875.13	NR	[NULL]	NR	[NULL]	MEDCO HEALTH SOLUTIONS INC	9228	48.426000	TMS
881980 584631AWE	48,000.00	A	A2	AA	NR	UNIVERSITY MEDICAL ASSOC-SAVRS	4800000	0.010000	TMS
1112053:584631AX3	30,000.00	A	A2	AA	[NULL]	12 C N/A DATE VS SAVERS-RAJCT NT OBLIG	3000000	0.010000	TMS
1708309:58463J304	123,309.32	NR	[NULL]	[NULL]	[NULL]	MEDICAL PROPERTIES TRUST INC	11129	11.080000	TMS
6710711 584688105	224,944.29	NR	[NULL]	NR	[NULL]	MEDICINES CO	8937	25.170000	TMS
6269703 58500P107	705,990.82	NR	[NULL]	NR	[NULL]	MEDIS TECHNOLOGIES LTD	323849	2.180000	TMS
1607857:58501N101	5,018,467.32	NR	[NULL]	NR	[NULL]	MEDIVATION INC	177582	28.260000	TMS
2116488:585055AL0	46,854.45	A	A1	AA-	[NULL]	MEDTRONIC INC	4527000	0.010350	TMS
317824 587118100	6,251,601.50	Bmj	[NULL]	B+	[NULL]	MENS WEARHOUSE INC (THE)	257798	24.250000	TMS
2717206:58733R102	484,103.88	NR	[NULL]	NR	[NULL]	MERCADOLIBRE INC	17082	28.340000	TMS
463155 588056101	133,248.40	OTHmj	[NULL]	C	[NULL]	MERCER INTERNATIONAL INC	30988	4.300000	TMS
291992 589331107	41,635,565.62	Bmj	[NULL]	B+	[NULL]	MERCK & CO INC	1337474	31.130000	CHASE
1012977:58933NAW:	7,406.33	A	AA3	AA-	AA-	MERCK & CO INC MEDIUM TERM NC	750000	0.009875	TMS
292006 589400100	2,441,652.00	Bmj	[NULL]	B+	[NULL]	MERCURY GENERAL CORP NEW	42836	57.000000	TMS
292010 589433101	1,020,435.48	BBB+mj	[NULL]	A-	[NULL]	MEREDITH CORP	34638	29.460000	TMS
1277292:5899295V6	100,682.64	AAA	AAA	AAA	AAA	MLCC 2003-G A1 MLCC MORTGAGE	150000	0.671218	MTS
292142 590188108	60,567,656.60	BBB+mj	[NULL]	A-	[NULL]	MERRILL LYNCH & CO INC	2743846	22.074000	TMS
1435302:590188W46	52,912,576.08	A	A2	A	A+	MERRILL LYNCH & CO INC	57096000	0.926730	TMS
2718266:59018YJ36	701.11	A	A2	A	A+	MERRILL LYNCH & CO INC	75000	0.009348	TMS
1339711:59018YTZ4	4,150.12	A	A2	A	A+	MERRILL LYNCH & CO INC	500000	0.008300	TMS
1338522:59020UEV3	2,872,800.54	AAA	AAA	AAA	AAA	MLCC 2004-HB1 A3 MLCC MORTGAG	3134053	0.916641	MTS
2174232:59022QAE2	3,000,000.00	A	AAA	A	NR	MLMI 2006-HE5 A2D MERRILL LYNCH	10000000	0.300000	MTS
2227800:59023NAL2	180,287.40	B	B2	B	NR	MLMI 2006-AF2 BV1 MERRILL LYNCH	1851000	0.097400	MTS
2454450:59024FAG9	46,737.60	OTH	CAA2	B	NR	MANA 2007-A2 A3D MERRILL LYNCH	403595	0.115803	MTS
2564128:59024VAF6	5,627,475.00	AAA	AAA	AAA	NR	FFMER 2007-3 A2B MERRILL LYNCH	7940000	0.708750	MTS

2226142( 591018809	392,168.40	NR	[NULL]	NR	[NULL]	METABOLIX INC	42627	9.200000	CHASE
292294 591520200	16,485.36	Bmj	[NULL]	B	[NULL]	METHODE ELECTRONICS INC	1844	8.940000	TMS
3453998( 59156R108	20,695,047.00	NR	[NULL]	[NULL]	[NULL]	METLIFE INC	355585	58.200000	TMS
1580912( 59156R504	103,817.62	BBBmj	[NULL]	BBB	[NULL]	METLIFE INC FLOATING RATE NO	8023	12.940000	TMS
1583681( 59156R603	135,208.98	BBBmj	[NULL]	BBB	[NULL]	METLIFE INC 6.5% NON CUM PFD	8077	16.740000	TMS
2435262 591689104	-	OTHmj	[NULL]	D	[NULL]	METROMEDIA FIBER NETWORK INC CL A	330205	-	
1218472( 5925974F2	1,294.93	A	AA3	AA	[NULL]	METROPOLITAN TRANSN AUTH N Y SVC CC	128300	0.010093	TMS
1003862( 59259NKZ5	517.53	AAA	AAA	AAA	[NULL]	METROPOLITAN TRANSN AUTH N Y DEDIC/	50000	0.010351	TMS
3053577( 59259R5H3	1,047.78	A	A2	A	[NULL]	METROPOLITAN TRANSN AUTH N Y R TRAN	100000	0.010478	TMS
2623512( 59259RX41	1,336.19	A	A2	A	[NULL]	METROPOLITAN TRANSN AUTH N Y TRANS	125000	0.010690	TMS
1077872( 592663YV4	2,692.90	AA	AA2	AAA	[NULL]	METROPOLITAN WTR DIST SOUTHN CALIF	250000	0.010772	TMS
6088847 592688105	118,536.60	NR	[NULL]	[NULL]	[NULL]	METTLER-TOLEDO INTERNATIONAL	1169	101.400000	TMS
1932414( 593490GR0	500.88	NR	NR	NR	[NULL]	MIAMI FLA SPL OBLIG G/O RFDG-SER C	49700	0.010078	TMS
3449579( 59445RL72	746,886.46	A2	P2	A2	[NULL]	C/P MICHIGAN CONSOLIDATED GAS	750000	0.995849	MTS
1126540( 59465MJZ9	503.17	A	A2	AA	[NULL]	MICHIGAN ST HSG DEV AUTH RENTAL H	50000	0.010063	TMS
292478 594918104	8,274,586.32	Bmj	[NULL]	B+	[NULL]	MICROSOFT CORP	336776	24.570000	TMS
1895977 594960106	670,786.05	OTHmj	[NULL]	C	[NULL]	MICROVISION INC-WASH	306295	2.190000	TMS
1896078 595017104	1,053,502.50	Bmj	[NULL]	B+	[NULL]	MICROCHIP TECHNOLOGY INC	36965	28.500000	TMS
3156066( 595017AB0	1,500,083.23	NR	[NULL]	[NULL]	[NULL]	MICROCHIP TECHNOLOGY INC SUB DEB	1500000	1.000055	TMS
292529 595112103	267,204.24	B-mj	[NULL]	B-	[NULL]	MICRON TECHNOLOGY INC	62724	4.260000	TMS
2541655( 595112AH6	471,750.06	Bmj	[NULL]	BB-	[NULL]	MICRON TECHNOLOGY INC	890000	0.530056	TMS
292542 595137100	1,063,998.49	Bmj	[NULL]	B	[NULL]	MICROSEMI CORP	40332	26.381000	TMS
1932626( 59518V102	77,979.72	NR	[NULL]	[NULL]	[NULL]	MICRUS ENDOVASCULAR CORP	5772	13.510000	TMS
1673875 595635103	37,511,883.89	NR	[NULL]	[NULL]	[NULL]	MIDCAP SPDR TRUST SERIES 1	266736	140.633000	TMS
612110 598148104	85,453.90	OTHmj	[NULL]	C	[NULL]	MIDWAY GAMES INC	35905	2.380000	TMS
4908817 600544100	591,957.96	NR	[NULL]	[NULL]	[NULL]	HERMAN MILLER INC	22121	26.760000	TMS
292721 601073109	2,272,769.31	Bmj	[NULL]	B	[NULL]	MILLIPORE CORP	32763	69.370000	TMS
2117575( 601073AD1	3,465,393.75	Bmj	[NULL]	BB-	[NULL]	MILLIPORE CORP SR NT CONV	3500000	0.990113	TMS
2026857( 60443P103	4,170,313.80	NR	[NULL]	[NULL]	[NULL]	MINRAD INTERNATIONAL INC	4633682	0.900000	TMS
2783285( 606301FY0	1,043.98	AAA	AAA	AAA	[NULL]	MISSOURI ST G/O RFDG-FOURTH STBLDG-S	100000	0.010440	TMS
1067338 606907AJ2	8,450.00	A	A2	AA	NR	UNION ELECTRIC SAVRS	845000	0.010000	TMS
542183 60740F105	294,779.44	Bmj	[NULL]	B+	[NULL]	MOBILE MINI INC	12022	24.520000	TMS
3221488 607828100	224,344.52	NR	[NULL]	[NULL]	[NULL]	MODINE MANUFACTURING CO	14818	15.140000	TMS
2370785( 60852M104	4,338,339.75	NR	[NULL]	[NULL]	[NULL]	MOLECULAR INSIGHT PHSR USD	642717	6.750000	CHASE
1062163( 60855R100	21,725.55	NR	[NULL]	NR	[NULL]	MOLINA HEALTHCARE INC	693	31.350000	TMS
1483549( 60871R209	5,880,772.52	NR	[NULL]	[NULL]	[NULL]	MOLSON COORS BREWING CO -B	121016	48.595000	TMS
1262043( 60877T100	88,623.60	NR	[NULL]	NR	[NULL]	MOMENTA PHARMACEUTICALS INC	5980	14.820000	TMS
2967915( 60877UAJ6	18,536,912.50	B-	B3	B	[NULL]	MOMENTIVE PERFORMANCE MATLS TGG SI	21005000	0.882500	TMS
475427 609027107	11,817.68	Bmj	[NULL]	B	[NULL]	MONARCH CASINO & RESORT INC	898	13.160000	TMS
1137964( 60954PBE3	502.17	A	AA3	AA	[NULL]	MONMOUTH CNTY N J IMPT AUTH LEASE F	50000	0.010043	TMS
6228491 60975U108	89,741.60	NR	[NULL]	NR	[NULL]	MONOGRAM BIOSCIENCES INC	112177	0.800000	TMS
8483099 610755YG9	947.58	BBB-mj	BAA3	NR	[NULL]	MONROE CNTY N Y IDA REV STUDENT H	98300	0.009640	TMS
2839766 61213EFP4	72,500.00	A	Aa3	AA	[NULL]	MONTANA ST HLTH FAC AUTH HOSP REV S	7250000	0.010000	TMS
6917813 615369105	6,694,354.35	NR	[NULL]	[NULL]	[NULL]	MOODYS CORP	185882	36.014000	TMS
422842 616880BJ8	504.62	A	AA3	A+	[NULL]	MORGAN J P & CO R/MD 6.25 (	50000	0.010092	TMS

4659575 616988101	360,390.82	NR	[NULL]	[NULL]	[NULL]	MORGAN STANLEY EASTERN EUROPE FUN	20582	17.510000	TMS
2882345 6174462T5	708.98	A	A1	A+	AA-	MORGAN STANLEY	75000	0.009453	TMS
3207040 617446448	12,196,179.33	NR	[NULL]	[NULL]	[NULL]	MORGAN STANLEY	560615	21.755000	TMS
6669283 61745P791	17,438.24	NR	[NULL]	[NULL]	[NULL]	MORGAN STANLEY INSURTRUST	1493	11.680000	TMS
2109756 61745SAK6	4,500,000.00	AAmm	NR	AA+	AAA	MSC 2006-XLF G MORGAN STANLE'	5000000	0.900000	MTS
2109756 61745SAL4	12,320,000.00	Amm	NR	A+	AA+	MSC 2006-XLF H MORGAN STANLE'	14000000	0.880000	MTS
1101169 617462205	85,550.10	BBB+mj	[NULL]	A-	[NULL]	MORGAN STANLEY CAPITAL TRT IV 6.25%	8598	9.950000	TMS
1139879 617466206	130,662.00	NR	[NULL]	[NULL]	[NULL]	MORGAN STANLEY CAP TRUST V 5.75% C	11900	10.980000	TMS
2187012 617468103	391,460.00	NR	[NULL]	[NULL]	[NULL]	MORGAN STANLEY CHINA A SHARE FUND I	14800	26.450000	TMS
2439272 617477104	5,503,018.32	NR	[NULL]	NR	[NULL]	MORGAN STANLEY EMERGING MARKET	449593	12.240000	TMS
1964976 61748W108	258,174.27	NR	[NULL]	[NULL]	[NULL]	MORGANS HOTEL GROUP CO	20871	12.370000	TMS
2841690 61748WAA6	15,150.00	NR	[NULL]	NR	[NULL]	MORGANS HOTEL GROUP CO GTD SR 5	2000000	0.007575	TMS
2471735 61753JAQ2	2,399,064.13	BBBmm	NR	BBB	BBB	MSC1 MORGAN STANLEY CAI	9345000	0.256722	MTS
2431991 61753VAB8	462,000.00	AAA	AAA	AAA	NR	MSAC 2007-HE4 A2A MORGAN STANL	525000	0.880000	MTS
1605358 617700109	658,206.71	NR	[NULL]	[NULL]	[NULL]	MORNINGSTAR INC	11407	57.702000	TMS
2356154 61910DBF8	14,512,527.24	AAAmm	NR	NR	AAA	MCFI 1996-MC1 X2 MORTGAGE CAPI	2.42E+08	0.060000	MTS
1387149 61913PAA0	10,852,270.00	AAA	AAA	AAA	NR	MHL 2004-1 A1 MORTGAGEIT TRUS	15178000	0.715000	MTS
1718587 61915RAUC	603,060.07	AAA	AAA	AAA	NR	MHL 2005-5 A1 MORTGAGEIT TRUS	875000	0.689212	MTS
1718590 61915RBA3	600,000.00	Amj	NR	A+	NR	MHL 2005-5 B MORTGAGEIT TRUS	2000000	0.300000	MTS
293406 620076109	6,226,077.45	Bmj	[NULL]	B	[NULL]	MOTOROLA INC	877283	7.097000	TMS
293481 624756102	641,440.80	Bmj	[NULL]	B	[NULL]	MUELLER INDUSTRIES INC	22428	28.600000	TMS
9903248 625453105	393,065.36	NR	[NULL]	[NULL]	[NULL]	MULTIMEDIA GAMES INC	96104	4.090000	TMS
293624 628530107	2,369,458.75	BBB+mj	[NULL]	A-	[NULL]	MYLAN INC	201536	11.757000	TMS
2409732 628530AG2	35,019.13	Bmj	[NULL]	B+	[NULL]	MYLAN LABS INC SR NT CONV	4446874	0.007875	TMS
3451956 628530AH0	2,565,610.42	NR	NR	NR	[NULL]	MYLAN INC NT CONV	2500000	1.026244	TMS
2838001 628782104	15,640,196.24	NR	[NULL]	[NULL]	[NULL]	NBTY INC SHR USD 0.00L	557543	28.052000	TMS
449554 628852105	352,016.72	Bmj	[NULL]	B	[NULL]	NCI BUILDING SYSTEMS INC	9496	37.070000	TMS
5429288 628891103	5,443,335.11	NR	[NULL]	[NULL]	[NULL]	***NDS GROUP PLC SPONSORED AC	96223	56.570000	TMS
1408543 62912R107	57,597.20	NR	[NULL]	NR	[NULL]	NGP CAPITAL RESOURCES COMPANY	3704	15.550000	TMS
1046598 62913F201	31,913,445.20	NR	[NULL]	NR	[NULL]	NII HOLDINGS INC CL B	799435	39.920000	TMS
2766425 62913FAJ1	6,343,417.32	NR	[NULL]	[NULL]	[NULL]	NII HLDGS INC NT CONV	8340000	0.760602	TMS
4920480 62914B100	810,764.97	NR	[NULL]	[NULL]	[NULL]	NIC INC SHR USD 0.00US	112139	7.230000	TMS
1435321 629377508	13,183,620.11	NR	[NULL]	[NULL]	[NULL]	DO NOT USE NRG ENERGY INC	486301	27.110000	TMS
513452 62944T105	321,179.64	Bmj	[NULL]	B+	[NULL]	NVR INC	534	601.460000	TMS
1696520 629484106	257,466.00	NR	[NULL]	[NULL]	[NULL]	NYMAGIC INC SHR USD 1.0	10956	23.500000	TMS
2458085 629491101	2,723,142.86	NR	[NULL]	[NULL]	[NULL]	NYSE EURONEXT SHR USD	66934	40.684000	TMS
3111373 629568AN6	464,375.00	BBB+mm	[NULL]	BBB+	A-	NABORS INDUSTRIES INC	50000000	0.009288	TMS
2147329 629568AP1	27,016,006.09	BBB+mj	[NULL]	BBB+	[NULL]	NABORS INDS INC GTD SR EXCHAN	28694875	0.941492	TMS
2267558 62983PAA3	43,021.88	A	AA2	A+	[NULL]	NAKILAT INC 6.067% 20331231 SERIES# 144	5000000	0.008604	TMS
1406663 62985Q101	4,492,723.88	NR	[NULL]	NR	[NULL]	NALCO HOLDING COMPANY	221644	20.270000	TMS
2726471 63009F105	178,000.00	NR	[NULL]	NR	[NULL]	NANOSPHERE INC	20000	8.900000	CHASE
8046680 63035LAL4	2,578.85	A	A1	AA-	[NULL]	NAPA CNTY CALIF FLOOD PROTN & WATER	250000	0.010315	TMS
1409467 631103108	6,044,489.20	NR	[NULL]	[NULL]	[NULL]	NASDAQ OMX GROUP/THE	210170	28.760000	TMS
8255438 631663BM2	2,502.00	AA	AA2	AAA	[NULL]	NASSAU CNTY N Y INTERIM FIN AUTH G/O	250000	0.010008	TMS
1854439 632381208	166,632.00	NR	[NULL]	[NULL]	[NULL]	NATIONAL COAL CORP	27772	6.000000	TMS



6284288 632525AD3	539.71	A	AA2	AA-	AA-	NATIONAL AUSTRALIA BANK	51400	0.010500	TMS
1665432 635017106	52,147.55	NR	[NULL]	[NULL]	[NULL]	NATIONAL BEVERAGE COSHR	5495	9.490000	TMS
15842197635405AR4	12,708.15	BBB+	A3	A-	[NULL]	NATIONAL CITY CORP SENIOR NOTE	1625000	0.007820	TMS
3111373635405AW3	14,903.13	BBB+	A3	A-	A	NATIONAL CITY CORP	2510000	0.005938	TMS
1904913 63633D104	536,770.50	Bmj	[NULL]	B	[NULL]	NATIONAL HEALTH INVESTORS INC	16023	33.500000	TMS
1661402 637138108	550,305.00	NR	[NULL]	[NULL]	[NULL]	NATIONAL PENN BANC SHSR	31446	17.500000	TMS
1993535637417106	1,008,434.13	Bmj	[NULL]	B+	[NULL]	NATIONAL RETAIL PROPERTIES INC	42141	23.930000	TMS
4181917 637640103	8,123,101.84	NR	[NULL]	[NULL]	[NULL]	***NATIONAL SEMICONDUCTOR CORP	465614	17.446000	TMS
2023239 638612101	36,050,000.00	Bmj	[NULL]	B+	[NULL]	NATIONWIDE FINANCIAL SERVICES INC-CL	700000	51.500000	TMS
1334680638620302	7,029.79	NR	[NULL]	[NULL]	[NULL]	NATIONWIDE HEALTH PPTYS INC 7.75% SE	47	149.570000	TMS
3044879 638904102	203,306.11	NR	[NULL]	[NULL]	[NULL]	NAVIGATORS GROUP INC SHR	3389	59.990000	TMS
139738963900P103	7,980,231.60	NR	[NULL]	[NULL]	[NULL]	NATURAL RESOURCE PARTNERS LP	312705	25.520000	TMS
4999358 63935N107	94,836.88	NR	[NULL]	[NULL]	[NULL]	NAVIGANT CONSULTING INC	4658	20.360000	TMS
1165567639672XJ8	950,000.00	AAA	Aaa	AAA	[NULL]	NEBRASKA INVT FIN AUTH-SFMR P/C 09/09	950000	1.000000	MTS
527340 640268108	59,061.36	NR	[NULL]	NR	[NULL]	NEKTAR THERAPEUTICS SHR	15222	3.880000	CHASE
1842404640268AH1	44,083.28	NR	[NULL]	[NULL]	[NULL]	NEKTAR THERAPEUTICS SUB NT	87000	0.506704	TMS
584236 640522108	1,584,073.96	OTHmj	[NULL]	C	[NULL]	NEOSE TECHNOLOGIES INC	5657407	0.280000	TMS
294610 641069406	1,881.47	NR	[NULL]	[NULL]	[NULL]	NESTLE SA 1 ADR REPR 01.00 SHR	43	43.755000	TMS
1102782641074505	990.05	NR	[NULL]	NR	[NULL]	NESTOR INC NEW	19801	0.050000	TMS
577876 64110D104	10,919,283.39	Bmj	[NULL]	B	[NULL]	NETAPP INC SHR	534473	20.430000	TMS
9377001 64110L106	95,811.38	NR	[NULL]	[NULL]	[NULL]	NETFLIX INC SHR	3088	31.027000	TMS
4987251 64115T104	8,399,293.32	NR	[NULL]	NR	[NULL]	NETSCOUT SYS INC	756012	11.110000	TMS
294514164118Q107	1,294,358.82	NR	[NULL]	NR	[NULL]	NETSUITE INC	77646	16.670000	TMS
101557564123C101	93,918.20	NR	[NULL]	[NULL]	[NULL]	NEUBERGER BERMAN CALIFORNIA INTERI	7820	12.010000	TMS
102560264124K102	92,642.59	NR	[NULL]	[NULL]	[NULL]	NEUBERGER BERMAN NEW YORK INTERI	7851	11.800100	TMS
102560264124P101	94,894.34	NR	[NULL]	[NULL]	[NULL]	NEUBERGER BERMAN INTERMEDIATE MUN	7862	12.070000	TMS
595759 64125C109	122,884.87	OTHmj	[NULL]	C	[NULL]	NEUROCRINE BIOSCIENCES INC	25358	4.846000	TMS
113690964126L108	61,837.12	Amj	[NULL]	A	[NULL]	NEUBERGER BERMAN INCOME OPPORT	8936	6.920000	TMS
164284764126X201	2,859,516.54	NR	[NULL]	[NULL]	[NULL]	NEUSTAR INC-CLASS A	143478	19.930000	TMS
125779364127J102	93,870.26	NR	[NULL]	[NULL]	[NULL]	NEUBERGER BERMAN DIVIDEND ADVANT	7106	13.210000	TMS
118915664190A103	311,682.00	NR	[NULL]	[NULL]	[NULL]	NEUBERGER BERMAN REAL EST SECURI	45920	6.787500	TMS
2633843645916R74	740.06	BBB	BAA2	BBB	[NULL]	NEW JERSEY ECONOMIC DEV AUTH REV C	75000	0.009867	TMS
3244260 646046JZ6	654.64	A	AA3	AA	[NULL]	NEW JERSEY ST CTFs PARTN SER AR/MD	60600	0.010803	TMS
113796564605KT59	1,095.23	BBB+	A3	BBB+	[NULL]	NEW JERSEY ST EDL FACS AUTH REV RFE	108900	0.010057	TMS
226501064711RBF2	1,049.78	AA	AA2	AA+	[NULL]	NEW MEXICO FIN AUTH ST TRANSN REV-SF	100000	0.010498	TMS
2149797647581107	190,645.00	NR	[NULL]	[NULL]	[NULL]	***NEW ORIENTAL EDUCATION AND TECHN	2933	65.000000	TMS
7178059 649445103	475,367.09	Bmj	[NULL]	B+	[NULL]	NEW YORK COMMUNITY BANCORP INC	25931	18.332000	TMS
1285858649660QB6	6,000.00	OTH	VMIG1	A-1+	[NULL]	NEW YORK CITY N Y SUBSER E3 DAILY FL	600000	0.010000	TMS
6807515 64966AHU2	1,029.18	AAA	[NULL]	AAA	[NULL]	NEW YORK N Y G/O SER-I R/MD 5.25	100000	0.010292	TMS
8059753 64966AYX7	1,905.98	AAA	[NULL]	AAA	[NULL]	NEW YORK N Y G/O SER D-CR R/MD 5.12	185000	0.010303	TMS
9092765 64966AYZ2	2,642.00	AAA	[NULL]	AAA	[NULL]	NEW YORK N Y G/O SER F R/MD 5.25	250000	0.010568	TMS
9372223 64966BAJ2	1,059.81	A	AA3	AA	[NULL]	NEW YORK CITY N Y G/O SER C XLCA	100000	0.010598	TMS
246734664966BG80	510.08	A	AA3	AA	[NULL]	NEW YORK CITY N Y G/O SER D	48300	0.010561	TMS
246734764966BGL1	2,527.90	A	AA3	AA	[NULL]	NEW YORK NY G/O SER D R/MD 4.25	250000	0.010112	TMS
108526064966CCH2	502.21	A	AA3	AA	[NULL]	NEW YORK N Y G/O SER I	50000	0.010044	TMS

1194694	64966CXDE	900.00	A	Aa3	AA	[NULL]	CITY OF NEW YORK	35 DAY SAVER	90000	0.010000	TMS
1194124	64966CXF3	30,000.00	A	Aa3	AA	[NULL]	CITY OF NEW YORK	35 DAY SAVER	30000	0.100000	MTS
1194145	64966CXH9	700.00	A	Aa3	AA	[NULL]	CITY OF NEW YORK	35 DAY SAVER	70000	0.010000	TMS
1194167	64966CXK2	90,000.00	A	Aa3	AA	[NULL]	CITY OF NEW YORK	35 DAY SAVER	90000	0.100000	MTS
1354163	64966DKDC	502.85	A	AA3	AA	[NULL]	NEW YORK N Y G/O SER C	R/MD 3.25	50000	0.010057	TMS
1609259	64966DQU6	17,839.95	A	AA3	AA	[NULL]	NEW YORK N Y G/O SERIES D	R/MD 5.00	1870800	0.009536	TMS
3044883	64966ECB1	718.18	A	AA3	AA	[NULL]	NEW YORK N Y G/O SER J	R/MD 5.00	70000	0.010260	TMS
2033423	64966ECF2	10,888.13	A	AA3	AA	[NULL]	NEW YORK N Y G/O SER J	R/MD 5.00	1100000	0.009898	TMS
1556585	64966EMR5	7,028.71	A	AA3	AA	[NULL]	NEW YORK N Y G/O PRE-REFUNDED	R/MD	653900	0.010749	TMS
3165112	64966G4F6	1,472.99	A	AA3	AA	[NULL]	THE CITY OF NEW YORK GENERAL	OBLIGA	150000	0.009820	TMS
2902488	64966GUT7	8,114.69	A	AA3	AA	[NULL]	NEW YORK N Y G/O	FISCAL 2008 SEI	832900	0.009743	TMS
1304488	64970KH34	1,149.50	AA	AA2	AAA	[NULL]	NEW YORK N Y CITY MUN WTR FIN AUTH W		118700	0.009684	TMS
4681971	64970KJ7	4,942.22	AAAmn	[NULL]	[NULL]	AAA	NEW YORK CITY MUN WTR FIN AUTHWTR&S		492400	0.010037	TMS
1375111	649713CF9	1,500.00	A	AA3	AA	NR	NY CITY TRANSIT AUTHORITY	7 DAY AUC	150000	0.010000	TMS
1858456	649713CH5	1,500.00	A	Aa3	AA	[NULL]	NEW YORK N Y CITY TRAN ATH	MTA & TB1	150000	0.010000	TMS
1111520	64971KHX7	5,048.55	AA	AA1	AAA	[NULL]	NEW YORK N Y CITY TRANSITIONALAUTH R		500000	0.010097	TMS
2938694	64972FRA6	331,931.99	AA	AA2	AAA	[NULL]	NEW YORK N Y CITY MUN WTR FIN WTR AN		340000	0.976271	TMS
1501657	649787P28	3,265.38	A	AA3	AA	[NULL]	NEW YORK ST G/O SER C RFDG	R/MD 5.0	300000	0.010885	TMS
2947662	649838FH7	613.40	A	AA3	AA	[NULL]	NEW YORK ST DORM AUTH REVS	NEW YC	60000	0.010223	TMS
1747519	64983R4R5	1,023.97	A	AA3	AA	[NULL]	NEW YORK ST DORM AUTH REVS REV BDS		100000	0.010240	TMS
1508672	64983RF28	3,062.50	A	A1	AA	[NULL]	NEW YORK ST DORM AUTH	PREREFUN	285000	0.010746	TMS
1541400	64983SAD7	2,123.94	A	A1	AA	[NULL]	NEW YORK ST DORM AUTH REVS ST UNIV E		210000	0.010114	TMS
1427274	64983U3S7	1,217.00	OTH	AAA	A-1+	[NULL]	NEW YORK ST DORM AUTH MENTAL HLTH I		121700	0.010000	TMS
1188343	64983UQA1	2,095.39	A	A1	AA	[NULL]	NEW YORK ST DORM AUTH REVS	PREREF	195000	0.010746	TMS
1479848	649842AT8	84,000.00	Amm	A3	A	A+	BROOKLYN UNION GAS 91-A		8400000	0.010000	TMS
798692	649842BB6	15,000.00	BBB+	A3	A	[NULL]	BROOKLYN UNION GAS A1		1500000	0.010000	TMS
1914207	649842BL4	5,010.00	A	A2	AA	[NULL]	NEW YORK ST ENERGY RESH & DEV AU GA		500000	0.010020	TMS
1914209	649842BM2	2,500.00	A	A2	AA	NR	BROOKLYN UNION GAS A1	SAVRS	250000	0.010000	TMS
1914210	649842BN0	144,000.00	A	A2	AA	NR	BROOKLYN UNION GAS 97 A2	SAVRS	14400000	0.010000	TMS
1790332	649842CE9	5,000.00	A	A2	AAA	NR	BROOKLYN UNION GAS SERIES D	SAVRS	500000	0.010000	TMS
4994711	649845EX8	6,500.00	A	AA3	AA	NR	CENTRAL HUDSON G&E SERIES C		650000	0.010000	TMS
4994712	649845EY6	2,000.00	A	AA3	AA	NR	CENTRAL HUDSON G&E SERIES D		200000	0.010000	TMS
1109796	649845FR0	2,900.00	A	AA3	AA	NR	NYS ENERGY RESEARCH & DEV AUTH1985		290000	0.010000	TMS
9921784	64985M4N3	513.09	AAAmj	[NULL]	AAA	[NULL]	NEW YORK ST ENVIRONMENTAL FACSCORI		50000	0.010262	TMS
9248455	64985MYV2	993.21	AAAmj	[NULL]	AAA	[NULL]	NEW YORK ST ENVIRONMENTAL FACSCORI		100000	0.009932	TMS
1204120	64985WRE6	1,020.08	AAAmj	[NULL]	AAA	[NULL]	NEW YORK ST ENVRNMNL FACS CORPST C		100000	0.010201	TMS
1859351	64985YCW8	1,418.94	AAAmj	NR	AAA	[NULL]	NEW YORK ST ENVIRONMENTAL FACSCORI		140800	0.010078	TMS
1426799	64986AED9	614.47	AAAmj	[NULL]	AAA	[NULL]	NEW YORK ST ENVTL FACS CORP STCLN W		56200	0.010934	TMS
2452640	649901L86	3,936.10	Amj	NR	AA-	[NULL]	NEW YORK ST DORM AUTH REVS	REF-SEI	395000	0.009965	TMS
1948327	649902FJ7	1,883.11	AAAmj	NR	AAA	[NULL]	NEW YORK ST DORM AUTH ST PERS INCOM		175000	0.010761	TMS
2410674	649902GW7	37.30	AAAmj	NR	AAA	[NULL]	NEW YORK ST DORM AUTH SER C	STATE I	3600	0.010361	TMS
2656530	649902MA8	12,480,543.11	AAAmj	NR	AAA	[NULL]	NEW YORK ST DORM AUTH ST PERS ST PEI		12636790	0.987636	TMS
4407840	650013MQ5	820.71	A	AA3	AAA	[NULL]	NEW YORK ST TWY AUTH HWY &	BRDG TF	80000	0.010259	TMS
1658021	650013T47	5,127.85	A	AA3	AA	[NULL]	NEW YORK ST TWY AUTH SECOND	GEN HI	500000	0.010256	TMS
1426806	650014EH2	3,177.03	A	AA3	AA	[NULL]	NEW YORK ST TWY AUTH SECOND	GEN HI	300000	0.010590	TMS

3100157650014ME0	2,023.18	AAmj	NR	AA	[NULL]	NYS THRUWAY AUTH	SECOND GEN	206100	0.009817	TMS
1431165650034W72	1,011.92	AAAmj	NR	AAA	[NULL]	NEW YORK ST URBAN DEV CORP	STATE F	100000	0.010119	TMS
1052072650034XN6	1,083.21	A	AA3	AAA	[NULL]	NEW YORK ST URBAN DEV CORP	REVPERS	100000	0.010832	TMS
1052193650034XR7	2,708.03	A	AA3	AAA	[NULL]	NEW YORK ST URBAN DEV CORP	REVPERS	250000	0.010832	TMS
3321500650035LQ9	2,557.87	Amj	NR	AA-	[NULL]	NEW YORK ST URBAN DEV CORP	REV SEI	253300	0.010098	TMS
295123 650111107	509,946.42	Bmj	[NULL]	B+	[NULL]	NEW YORK TIMES CO-CL A		37441	13.620000	CHASE
102771565105M108	1,737,596.40	NR	[NULL]	NR	[NULL]	NEWCASTLE INVESTMENT CORP		211902	8.200000	TMS
295176 651229106	2,468,248.64	Amj	[NULL]	A+	[NULL]	NEWELL RUBBERMAID INSHR	USD	131227	18.809000	TMS
1326980651587107	492,980.80	Bmj	[NULL]	B	[NULL]	NEWMARKET CORPORATION		8996	54.800000	TMS
295248 651639106	13,210,586.04	OTHmj	[NULL]	C	[NULL]	NEWMONT MINING CORP	HOLDING CO	333012	39.670000	TMS
2864822651639AH9	1,081,602.22	BBB+mj	[NULL]	BBB+	[NULL]	NEWMONT MINING CORP		1000000	1.081602	TMS
2864823651639AJ5	638,233.86	BBB+mj	[NULL]	BBB+	[NULL]	NEWMONT MINING CORP		589000	1.083589	TMS
3221440 651718504	239,888.88	NR	[NULL]	[NULL]	[NULL]	NEWPARK RESOURCES	SHR USD	38943	6.160000	TMS
2586952652482BN9	425,478.36	BBB+	BAA1	BBB+	BBB	NEWS AMERICA INC	MAKE WHOLE C	500000	0.850957	TMS
552479 65248E104	3,541,406.12	NR	[NULL]	[NULL]	[NULL]	NEWS CORP	SHR USD 0.0	284222	12.460000	CHASE
108967265248V205	755,175.80	BBB+	Baa1	BBB+	BBB	NEWS CORP FIN TR II	SR EXCHANGE/	764	988.450000	TMS
108956565248V304	44,645.30	BBB+	BAA1	BBB+	[NULL]	NEWS CORP FIN TR II	SR EXCHANGE/	47	949.900000	TMS
218324065251F105	3,383,312.52	NR	[NULL]	NR	[NULL]	NEWSTAR FINANCIAL INC		409602	8.260000	TMS
276341565370L108	42,724.20	NR	[NULL]	[NULL]	[NULL]	NICHOLAS-APPLEGATE GLOBAL	EQUITY	3100	13.782000	TMS
295463 654086107	1,637,089.44	Bmj	[NULL]	B	[NULL]	NICOR INC		33602	48.720000	TMS
8233522 65440K106	1,985,365.03	NR	[NULL]	[NULL]	[NULL]	99 CENTS ONLY STORES		196008	10.129000	TMS
1179869654798503	29,562.72	NR	[NULL]	NR	[NULL]	NITROMED INC		61589	0.480000	TMS
295552 654902204	29,922,122.16	NR	[NULL]	[NULL]	[NULL]	***NOKIA CORPORATION	SPONSORED	1490888	20.070000	TMS
340153965528XKA0	527,282.36	A1	P1	A1	[NULL]	C/P NOKIA CORPORATION		528000	0.998641	MTS
208449365536VAA5	8,050,000.00	AAA	AAA	AAA	NR	NAA 2006-AF2 1A1	NOMURA ASSET /	10000000	0.805000	MTS
296451765562QAF2	550.00	AAA	AAA	AAA	[NULL]	NORDIC INVESTMENT BANK		50000	0.011000	TMS
295689 655664100	2,746,132.04	BBB+mj	[NULL]	A-	[NULL]	NORDSTROM INC		82254	33.386000	TMS
2932881655664AL4	11,402,488.15	BBB+	BAA1	A-	[NULL]	NORDSTROM INC	SR NOTE	12868921	0.886049	TMS
2154761 655844AE8	979,771.08	BBB+	BAA1	BBB+	BBB+	NORFOLK SOUTHERN CORP	MAKE WH	876000	1.118460	TMS
4595269 655844AL2	25,482.80	BBB+	BAA1	BBB+	BBB+	NORFOLK SOUTHERN CORP-CORP BD		25000	1.019312	TMS
1004917656178BE9	194,000.00	A	A2	AA	[NULL]	NORMAN OKLA REGL HOSP AUTH	REVP/C O	19400000	0.010000	TMS
2784573 656531AG5	59,180.53	A	AA2	AA-	[NULL]	***NORSK HYDRO A/S NTS	DEBS	5410000	0.010939	TMS
4203272 656531AJ9	89,225.20	A	AA2	AA-	[NULL]	***NORSK HYDRO A S	DEBS	7925000	0.011259	TMS
8776901 656533AA4	662,604.80	B	B1	BB-	[NULL]	NORSKE SKOGINDUSTRIER ASA	7.625% 201	62346775	0.010628	TMS
2448519656568AC6	50,310.00	B-	B3	B-	[NULL]	NORTELE NETWORKS CORP	CNVBND#144A	8600000	0.005850	TMS
2979797656568AF9	2,035,758.27	B-	B3	B-	[NULL]	***NORTELE NETWORKS CORP	SR NT CO	3450000	0.590075	TMS
1270461 658196RC6	700,000.00	B	B1	AAA	[NULL]	EASTERN PWR OF NORTH CAROLINA-SAVR		700000	1.000000	MTS
3214602658203ZD9	847.69	BBB+	A2	A-	[NULL]	NORTH CAROLINA MUN PWR	AGY NO 1	81200	0.010440	TMS
296049 665859104	4,216,255.68	BBB+mj	[NULL]	A-	[NULL]	NORTHERN TRUST CORP		59619	70.720000	TMS
296088 666807102	8,437,069.45	BBB+mj	[NULL]	A-	[NULL]	NORTHROP GRUMMAN CORP		129869	64.966000	TMS
153076766704R100	2,685,918.95	NR	[NULL]	[NULL]	[NULL]	***NORTHSTAR REALT FINANCE	CORP (GE	350185	7.670000	TMS
203203966704V101	7,345,250.64	NR	[NULL]	[NULL]	[NULL]	NORTHSTAR NEUROSCIENCE INC		4708494	1.560000	TMS
2562773667280408	2.56	NR	[NULL]	[NULL]	[NULL]	NORTHWEST AIRLINES		2562918	0.000000	TMS
4862557 667294AM4	337.93	BBB+mj	NR	A-	[NULL]	NORTHWEST AIRLINES-CRP	SINKINGFUND	384	0.880038	TMS
2830759667294BE1	3,541,642.66	BBB+	Baa1	BBB+	[NULL]	NORTHWEST AIRLS PASS THRU TRS SERIE		4539000	0.780269	TMS

2915801 667328108	144,219.60	NR	[NULL]	[NULL]	[NULL]	NORTHWEST BANCORP INSHR	US	4956	29.100000	TMS
15050266 667746101	1,773,412.12	NR	[NULL]	[NULL]	[NULL]	NORTHWEST PIPE COMPANY		29444	60.230000	TMS
2157686 667748AM9	299,251.67	BBBm	BAA2	BBB-	BBB	NORTHWEST PIPELINE CORP	MAKE WH	28880000	0.010362	TMS
6487910 66977W109	148,200.00	NR	[NULL]	[NULL]	[NULL]	NOVA CHEMICALS CORP		6000	24.700000	TMS
2525090 66988UAE0	2,659,001.38	AAA	AAA	AAA	NR	NMFT 2006-MTA1 X	NOVASTAR MOR	2.65E+08	0.010022	MTS
296262 670006105	255,331.39	B-mj	[NULL]	B-	[NULL]	NOVELL INC		46122	5.536000	TMS
5092403 67019E107	497,105.52	BBB+mj	[NULL]	A-	[NULL]	NSTAR		13479	36.880000	TMS
296301 670346105	6,618,539.06	Bmj	[NULL]	B	[NULL]	NUCOR CORP		150353	44.020000	TMS
2932474 670346AF2	5,115.70	A	A1	A+	[NULL]	NUCOR CORP	MAKE WHOLE CAL	500000	0.010231	TMS
3266907 670346AJ4	17,596.74	A	A1	A+	[NULL]	NUCOR CORP 5.000% 20130601		1730000	0.010172	TMS
7784487 67058H102	5,835,786.95	NR	[NULL]	[NULL]	[NULL]	NUSTAR ENERGY LP LP	NPV	140791	41.450000	TMS
2453985 67059L102	9,642,913.56	NR	[NULL]	NR	[NULL]	NUSTAR GP HOLDINGS LLC	UNITS RPS	520114	18.540000	CHASE
1194338 67060N204	54,602.24	NR	[NULL]	NR	[NULL]	NUTRACEA		124096	0.440000	TMS
464970 67061U108	305,184.00	NR	[NULL]	[NULL]	[NULL]	NUVEEN INSURED CALIFORNIA	PREMIUM	26400	11.560000	TMS
4234322 67066G104	366,731.64	Bmj	[NULL]	B	[NULL]	NVIDIA CORP		33676	10.890000	TMS
3098895 670704AA3	6,325.00	NR	[NULL]	[NULL]	[NULL]	NUVASIVE INC	REV CONV NT	500000	0.012650	TMS
1449267 67072T108	403,256.70	NR	[NULL]	[NULL]	[NULL]	NUVEEN FLOATING RATE TRUST	NP	47610	8.470000	TMS
8241716 671040103	1,455,022.98	NR	[NULL]	[NULL]	[NULL]	OSI PHARMACEUTICALS INC		32220	45.159000	TMS
1125858 67106S100	56,000.00	NR	[NULL]	NR	[NULL]	O2DIESEL CORPORATION		700000	0.080000	TMS
2158567 67423R108	36,583.44	NR	[NULL]	NR	[NULL]	OBAGI MEDICAL PRODUCTS INC		3756	9.740000	TMS
296655 674599105	4,162,892.80	BBB+mj	[NULL]	A-	[NULL]	OCCIDENTAL PETE CORP		59132	70.400000	TMS
2493251 674870308	6,609.72	NR	[NULL]	[NULL]	[NULL]	***OCEAN POWER TECHNOLOGIES	GB LIS	988	6.690000	TMS
296682 675232102	1,107,367.01	Bmj	[NULL]	B	[NULL]	OCEANEERING INTERNATIONAL INC		18128	61.086000	TMS
2626123 67551U105	189,891.40	NR	[NULL]	NR	[NULL]	OCH ZIFF CAPITAL MANAGEMENT	GROUP	14171	13.400000	TMS
1642216 676118102	3,922,323.66	NR	[NULL]	[NULL]	[NULL]	ODYSSEY MARINE EXPLORATION		751403	5.220000	TMS
296738 676220106	3,997,993.10	Bmj	[NULL]	B	[NULL]	OFFICE DEPOT INC		646506	6.184000	TMS
1408005 67622P101	7,975,837.80	Bmj	[NULL]	B	[NULL]	OFFICEMAX INCORPORATED		602860	13.230000	TMS
7621754 678002106	851,200.00	NR	[NULL]	[NULL]	[NULL]	OIL SVC HOLDRS TR	OIL SVC HOLDR	5600	152.000000	TMS
2227469 678046103	327,375.76	NR	[NULL]	NR	[NULL]	OILSANDS QUEST INC		120403	2.719000	TMS
296926 680033107	970,871.16	Bmj	[NULL]	B+	[NULL]	OLD NATIONAL BANCORP-IND		41069	23.640000	TMS
1805314 681904AL2	16,775,323.51	B-	B3	B+	[NULL]	OMNICARE INC CNVBND#OCR 3.25 %15Dec		25318000	0.662585	TMS
2433287 681919106	16,037,216.98	NR	[NULL]	[NULL]	[NULL]	OMNICOM GROUP INC		394277	40.675000	TMS
450462 681936100	279,318.44	B-mj	[NULL]	B-	[NULL]	OMEGA HEALTHCARE INVESTORS INC		15819	17.657149	TMS
6579724 682128103	5,053,419.34	NR	[NULL]	NR	[NULL]	OMNIVISION TECHNOLOGIES INC		403789	12.515000	TMS
3574789 682159108	160,160.00	NR	[NULL]	[NULL]	[NULL]	ON ASSIGNMENT INC	SHR USD	17600	9.100000	TMS
6254213 682189105	276,799.68	NR	[NULL]	[NULL]	[NULL]	ON SEMICONDUCTOR CORSHR	US	38232	7.240000	TMS
1935179 682189AD7	274,749.52	Bmj	[NULL]	B+	[NULL]	ON SEMICONDUCTOR CORP	SR SUB N	225000	1.221109	TMS
2092173 682189AE5	205,330.44	Bmj	[NULL]	B+	[NULL]	ON SEMICONDUCTOR CORP	SR SUB N	203000	1.011480	TMS
2271807 682189AF2	157,076.35	Bmj	[NULL]	B+	[NULL]	ON SEMICONDUCTOR COR CNVBND#144A 2		170000	0.923979	TMS
2462667 682189AG0	340,948.08	Bmj	[NULL]	B+	[NULL]	ON SEMICONDUCTOR CORP	SR CONV	369000	0.923979	TMS
3426364 68230A106	343.20	NR	[NULL]	NR	[NULL]	ONCOGENEX PHARMACEUTICALS INC		80	4.290000	TMS
1316204 68241FAB8	4,820,302.08	AAAmj	NR	AAA	NR	OLCMT 2004-C3 A2	ONE LINCOLN ST	5000000	0.964060	MTS
2021340 68268N103	6,835,910.55	NR	[NULL]	[NULL]	[NULL]	ONEOK PARTNERS LP		134169	50.950000	TMS
1651112 68275CAJ7	6,581,721.85	AAAm	NR	AAA	AAA	FB 2005-1 X	1345 AVENUE OF THE	5.49E+08	0.011995	MTS
1391450 683234WC6	27,682.36	AA	AA1	AA	[NULL]	ONTARIO PROV CDA	R/MD 3.625	2743000	0.010092	TMS

1948424	68383	NDU4	4,312,997.19	AAA	AAA	AAA	NR	OPMAC 2006-1 1A1A	OPTEUM MORTC	5050000	0.854059	MTS
297229	68389	X105	1,701,219.00	Bmj	[NULL]	B	[NULL]	ORACLE CORP		93990	18.100000	TMS
3155632	68389	XAE5	2,981,045.79	A	A2	A	A	ORACLE CORP	MAKE WHOLE CAI	3025000	0.985470	TMS
2374954	68401	H104	88,904.40	NR	[NULL]	[NULL]	[NULL]	OPTIMER PHARMACEUTICSHR	USI	10842	8.200000	TMS
2069697	68402	CAD6	21,135.16	AAA	AAA	AAA	NR	OOMLT 2006-2 2A3	OPTION ONE MOI	3000000	0.007045	TMS
1198686	68427	3BH7	3,000.00	AA	AA2	AA+	[NULL]	ORANGE COUNTY TRANSPORTATION AUTH		300000	0.010000	TMS
2068753	68555	P100	6,706,785.00	NR	[NULL]	NR	[NULL]	ORBCOMM INC		1341357	5.000000	TMS
297361	68556	A106	5,126,754.96	B-mj	[NULL]	B-	[NULL]	ORBITAL SCIENCES CORP		207393	24.720000	TMS
2493221	68616	A104	2,295,241.50	NR	[NULL]	NR	[NULL]	OREXIGEN THERAPEUTICS INC		223926	10.250000	TMS
1788953	68619	ABQ9	81,000.00	AAA	AAA	AAA	NR	ORGN 2005-B A2	ORIGEN MANUFAC	100000	0.810000	MTS
3042440	68628	V308	3,664,860.05	NR	[NULL]	[NULL]	[NULL]	ORION MARINE GROUP ISHR	USD	328687	11.150000	TMS
2439847	68750	U102	10,453,976.00	NR	[NULL]	NR	[NULL]	ORTHOVITA INC		4020760	2.600000	TMS
2182538	68827	R108	95,112.56	NR	[NULL]	[NULL]	[NULL]	OSIRIS THERAPEUTICS SHR	USD	5144	18.490000	TMS
3581834	68858	2105	20,155.20	NR	[NULL]	[NULL]	[NULL]	OSTEOTECH INC	SHR USD	4199	4.800000	TMS
1697007	68964	8103	553,740.00	NR	[NULL]	[NULL]	[NULL]	OTTER TAIL CORP	SHR USD	16780	33.000000	TMS
9367235	69037	0101	116,634.03	NR	[NULL]	[NULL]	[NULL]	OVERSTOCK.COM INC	SHR USD	5839	19.975000	TMS
8511105	69063	2BH6	2,623.38	AAA	AAmj	NR	[NULL]	OWEGO APALACHIN N Y CENT SCH DIST G		250000	0.010494	TMS
2148757	69076	8403	174,023.43	NR	[NULL]	[NULL]	[NULL]	OWENS-ILLINOIS INC	SHR USD	6685	26.031927	TMS
300904	69329	Y104	2,599,626.15	OTHmj	[NULL]	C	[NULL]	PDL BIOPHARMA INC	SHR USD	89181	29.150000	TMS
3946633	69331	C108	1,905,574.63	NR	[NULL]	[NULL]	[NULL]	PG&E CORP	SHR USD 0.0	47273	40.310000	TMS
1461133	69332	0202	81,594.36	NR	[NULL]	[NULL]	[NULL]	PHH CORP	NEW	5738	14.220000	TMS
1317689	69336	205	948,555.30	NR	[NULL]	[NULL]	[NULL]	PICO HOLDINGS INC		26131	36.300000	TMS
304984	69344	F106	259,700.00	OTHmj	[NULL]	C	[NULL]	PMC - SIERRA INC	SHR USD C	35000	7.420000	CHASE
297802	69347	5105	1,088,411.86	Bmj	[NULL]	B+	[NULL]	PNC FINANCIAL SVCS GROUP INC		13863	78.512000	TMS
3199030	69349	DAA4	975.91	BBB+	A3	A-	A	PNC PREFERRED FUNDING TRUST I		100000	0.009759	TMS
8973161	69349	H107	1,233,307.60	Bmj	[NULL]	B	[NULL]	PNM RESOURCES INC	COM	113293	10.886000	TMS
3097688	69366	A100	264,614.64	NR	[NULL]	NR	[NULL]	PSS WORLD MEDICAL INC		13324	19.860000	TMS
297880	69371	8108	1,062,544.24	BBB	BAA2	BBB	[NULL]	PACCAR INC		25089	42.351000	TMS
9917568	69404	P101	633,740.40	NR	[NULL]	[NULL]	[NULL]	PACIFIC CAPITAL BANCORP		26340	24.060000	TMS
1218477	69423	U107	390,511.88	NR	[NULL]	NR	[NULL]	PACIFIC ETHANOL INC	SHR USD	262794	1.486000	TMS
1407950	69475	6AA5	47,000.00	A	AA3	AA	[NULL]	PACIFIC PILOT FUNDING	BLIB3+75BPS	5000000	0.009400	TMS
5269092	69515	6109	1,300,053.96	Bmj	[NULL]	B	[NULL]	PACKAGING CORP AMER		58194	22.340000	TMS
5329955	69525	7105	1,070,410.80	NR	[NULL]	[NULL]	[NULL]	PACTIV CORP	SHR USD 0.0	38783	27.600000	TMS
6747126	69526	3103	2,164,894.92	B-	B3	B	[NULL]	PACWEST BANCORP	SHR USD	102699	21.080000	TMS
298341	69642	9307	2,959,261.29	Bmj	[NULL]	B+	[NULL]	PALL CORP		86301	34.290000	TMS
3586638	69663	9103	432,059.60	NR	[NULL]	[NULL]	[NULL]	PALM HARBOR HOMES INSHR	USC	46963	9.200000	TMS
5838171	69664	3105	1,831,747.89	NR	[NULL]	[NULL]	[NULL]	PALM INC	SHR USD 0.00L	219030	8.363000	TMS
1287656	69865	7103	8,702,931.47	NR	[NULL]	[NULL]	[NULL]	PANTRY INC		440945	19.737000	TMS
1922471	69865	7AL7	9,645.00	OTH	CAA1	B-	[NULL]	PANTRY INC	SR SUB CONV NT	1200000	0.008038	TMS
2615752	69921	1FZ6	1,561.61	AAA	AAmj	AAA	[NULL]	PARAMOUNT CALIF UNI SCH DIST GO REF E		150000	0.010411	TMS
466451	69946	2107	2,198,424.20	Bmj	[NULL]	B	[NULL]	PAREXEL INTERNATIONAL CORP		71540	30.730000	TMS
298578	70109	A104	2,118,868.08	BBB+mj	[NULL]	A-	[NULL]	PARKER HANNIFIN CORP		37416	56.630000	TMS
605926	70159	Q104	208,486.53	A	A1	A+	[NULL]	PARKWAY PROPERTIES INC		4977	41.890000	TMS
2467346	70228	2KG8	1,222.77	AAA	AAmj	NR	[NULL]	PASADENA CALIF UNI SCH DIST	G/O RFDG	116900	0.010460	TMS
1697549	70432	6107	2,091,697.25	NR	[NULL]	[NULL]	[NULL]	PAYCHEX INC	SHR USD 0.0	65231	32.066000	TMS

8069531 704549104	4,990,752.20	NR	[NULL]	[NULL]	[NULL]	PEABODY ENERGY CORP SHR	USI	93665	53.283000	TMS
2275868 704549AG9	4,085,930.00	B	BA3	B+	[NULL]	***PEABODY ENERGY CORPORATION CONV		3896000	1.048750	TMS
7600871 705560100	169,160.40	NR	[NULL]	[NULL]	[NULL]	PEET'S COFFEE & TEA SHR	USD	6129	27.600000	TMS
2837790 706388KP9	1,307.48	Amj	A2	NR	[NULL]	PEMBROKE MASS GO BDS 2006	GO	130000	0.010058	TMS
1098527 706451AG6	16,051.10	BBB+	BAA1	BBB+	BBB	PEMEX PROJECT FUNDING MASTER T		1350000	0.011890	TMS
1865718 706451BG5	27,018.96	BBB+	BAA1	BBB+	BBB	PEMEX PROJECT FUNDING MASTER TMAKE		2912000	0.009278	TMS
3267048 70645KBM0	29,662.00	BBB+	Baa1	BBB+	BBB	PEMEX PROJ FDG MASTER TR	MEDIUM T	3245000	0.009141	TMS
2098315 706902509	2,047,094.10	NR	[NULL]	NR	[NULL]	***PENGROWTH ENERGY TRUST	UNIT NE	132498	15.450000	TMS
1697613 707051108	2,029,606.80	NR	[NULL]	[NULL]	[NULL]	PENFORD CORP SHR	USD	109590	18.520000	TMS
3581631 707569109	1,150,059.57	NR	[NULL]	[NULL]	[NULL]	PENN NATIONAL GAMINGSHR	USD	39418	29.176000	TMS
1702755 707832309	21,175.00	NR	[NULL]	[NULL]	[NULL]	PENN TRAFFIC CO/THE SHR	NPV	7700	2.750000	TMS
1697597 707882106	1,548,611.52	NR	[NULL]	[NULL]	[NULL]	PENN VIRGINIA CORP SHR	USD	29352	52.760000	TMS
8777100 707884102	4,595,136.00	NR	[NULL]	NR	[NULL]	PENN VA RESOURCE PARTNERS L P COM L		252480	18.200000	TMS
1580984 707885109	336,009.41	NR	[NULL]	[NULL]	[NULL]	PENN WEST ENERGY TRUST		14079	23.866000	TMS
2192624 70788P105	5,890,530.75	NR	[NULL]	NR	[NULL]	PENN VIRGINIA GP HOLDINGS	L.P	270829	21.750000	TMS
298891 708160106	3,852,790.37	Bmj	[NULL]	B	[NULL]	J C PENNEY CO INC		98896	38.958000	TMS
2463627 708410AA3	0.25	AAmj	[NULL]	AA	[NULL]	PENNS LANDING CDO		250000	0.000000	ITS
2838310 7091413L7	5,315.75	AA	AA2	AA	[NULL]	PENNSYLVANIA ST GO BDS 2ND SE GO		500000	0.010632	TMS
1697610 709631105	868,496.01	NR	[NULL]	[NULL]	[NULL]	PENTAIR INC SHR	USD 0.1	22869	37.977000	TMS
1367912 709789101	36,099.19	NR	[NULL]	[NULL]	[NULL]	PEOPLES BANCORP INC		1403	25.730000	TMS
1188156 712219AJ3	10,788.72	A	A1	A+	A+	CHINA GOVERNMENT INTERNATIONAL BON		1053000	0.010246	TMS
2412877 712704105	1,276,676.31	Bmj	[NULL]	B+	[NULL]	PEOPLES UTD FINL INC		65037	19.630000	TMS
418534 712714302	619,470.60	NR	[NULL]	NR	[NULL]	PEOPLESUPPORT INC		52276	11.850000	TMS
1003625 713291102	3,942,243.83	NR	[NULL]	[NULL]	[NULL]	PEPCO HOLDINGS INC		175133	22.510000	TMS
8866404 713409100	4,332,855.71	NR	[NULL]	[NULL]	[NULL]	PEPSI BOTTLING GROUP INC		139522	31.055000	TMS
299095 713448108	5,699,348.48	Amj	[NULL]	A+	[NULL]	PEPSICO INC		79511	71.680000	TMS
451800 71361F100	396.14	B-mj	[NULL]	B-	[NULL]	PERCEPTRON INC		58	6.830000	TMS
6544194 71361V303	415,603.89	NR	[NULL]	[NULL]	[NULL]	***PERDIGAO S A INDUSTRIA	SPONSOREI	10551	39.390000	TMS
1583997 71419WAGI	822,905.40	AAA	AAA	AAA	AAA	PERMANENT FINANCING PLC FRN 20320910		85000000	0.009681	TMS
2497284 714368BQ9	1,713.02	NR	[NULL]	NR	[NULL]	PERRIS CALIF CMNTY FACS DIST	SPL TAX I	170000	0.010077	TMS
1616514 715638AS1	113,137.50	BBB-mm	BA1	BBB-	BBB-	PERUVIAN GOVERNMENT INTERNATIONAL I		10500000	0.010775	TMS
1369817 71645WAJC	420.00	BBB+mj	BAA1	[NULL]	[NULL]	PETROBRAS INTERNATIONAL FINANCE CO		40000	0.010500	TMS
2880739 71645WAM	79,683.11	BBB	BAA1	BBB	BBB	PETROBAS INTL FIN CO	SR NT	8757000	0.009099	TMS
8358877 71646E100	11,470,421.43	NR	[NULL]	[NULL]	[NULL]	PETROCHINA CO LTD -ADR		123617	92.790000	TMS
1387979 71646M102	149,965.22	NR	[NULL]	[NULL]	[NULL]	PETROBRAS ENERGIA-SPON ADR		17317	8.660000	TMS
2139215 71649T104	337,409.75	NR	[NULL]	[NULL]	[NULL]	PETROHUNTER ENERGY CORPORATION		2699278	0.125000	TMS
1489682 716748108	5,465.16	NR	[NULL]	[NULL]	[NULL]	PETROQUEST ENERGY INC		340	16.074000	TMS
475697 716768106	4,075,028.98	Bmj	[NULL]	B	[NULL]	PETSMART INC		155976	26.126000	TMS
582079 717124101	5,954,325.20	Bmj	[NULL]	B+	[NULL]	PHARMACEUTICAL PRODUCT	DEVELOP	142108	41.900000	TMS
1286852 717125AC2	4,422,334.98	NR	[NULL]	[NULL]	[NULL]	PHARMACEUTICAL RES INC	CONV SR S	4982155	0.887635	TMS
2643391 71714F104	30,202.85	NR	[NULL]	NR	[NULL]	PHARMERICA CORPORATION		1329	22.726000	TMS
3576756 717528103	16,023,080.88	NR	[NULL]	[NULL]	[NULL]	PHILADELPHIA CONSOLISHR	USD	283494	56.520000	CHASE
3110207 718172109	84,276,114.24	NR	[NULL]	[NULL]	[NULL]	PHILIP MORRIS INTERNATIONAL INC		1680816	50.140000	TMS
3224634 718172AA7	10,004,112.58	A	A2	A	A+	PHILIP MORRIS INTERNATIONAL IN		10394000	0.962489	TMS
3224633 718172AB5	19,822.21	A	A2	A	A+	PHILIP MORRIS INTERNATIONAL IN		20000	0.991111	TMS

2332628:718286BD8	18,800.43	B	B1	BB-	[NULL]	***PHILIPPINES REP	GLOBAL BD	2027000	0.009275	TMS
9917569 71902E109	1,588,575.96	NR	[NULL]	[NULL]	[NULL]	PHOENIX COMPANIES INC		143244	11.090000	TMS
6825028 719358103	1,007,165.25	NR	[NULL]	NR	[NULL]	PHOTOMEDEX INC		2582475	0.390000	TMS
299590 719405102	32,649.32	B-mj	[NULL]	B-	[NULL]	PHOTONICS INC		10894	2.997000	TMS
299660 720279108	235,729.85	OTHmj	[NULL]	C	[NULL]	PIER 1 IMPORTS INC		52973	4.450000	TMS
1711885:721283109	98,210.97	NR	[NULL]	[NULL]	[NULL]	PIKE ELECTRIC CORP		6457	15.210000	TMS
9843693 72200M108	740,495.28	NR	[NULL]	[NULL]	[NULL]	PIMCO CALIFORNIA MUNI INCOME FUND II		60796	12.180000	TMS
1098916:722014107	323,899.16	NR	[NULL]	[NULL]	[NULL]	PIMCO HIGH INCOME FUND		35092	9.230000	TMS
1154859:72201H108	92,529.78	NR	[NULL]	[NULL]	[NULL]	PIMCO FLOATING RATE INCOME FUND		8754	10.570000	TMS
3249479:722490AA7	1,020,500,000.00	OTH	A3	CC	[NULL]	PINE CCS LTD VARIABLE RATE BOND 20140	1.02E+09	1.000000	MTS	
8774231 723456109	2,145,234.74	NR	[NULL]	[NULL]	[NULL]	PINNACLE ENTERTAINMESHR	USD	226769	9.460000	TMS
7186390 72346Q104	1,181,648.70	NR	[NULL]	[NULL]	[NULL]	PINNACLE FINANCIAL PSHR	USD	38130	30.990000	TMS
2467087:723653101	150,900.00	NR	[NULL]	NR	[NULL]	PIONEER DIVERSIFIED HIGH INCOME TR		10000	15.090000	TMS
9481853 72369H106	525,150.08	NR	[NULL]	[NULL]	[NULL]	PIONEER HIGH INCOME TR		52832	9.940000	TMS
1448996:72369J102	145,125.00	NR	[NULL]	[NULL]	[NULL]	PIONEER FLOATING RATE TRUST		13500	10.750000	TMS
2998018:723787AH0	30,696.88	BBmj	[NULL]	BB+	[NULL]	PIONEER NATURAL RESOURCES	COMPAI	2750000	0.011163	TMS
1208644:724078100	1,878,991.29	NR	[NULL]	NR	[NULL]	PIPER JAFFRAY COS		53615	35.046000	TMS
3990349 726503105	19,517,948.10	NR	[NULL]	[NULL]	[NULL]	PLAINS ALL AMERICAN MLP	USD	509607	38.300000	TMS
2145179 72764Y100	247,132.20	NR	[NULL]	[NULL]	[NULL]	PLATO LEARNING INC SHR	USD	85218	2.900000	TMS
8208538 728117300	2,784,390.00	NR	[NULL]	[NULL]	[NULL]	PLAYBOY ENTERPRISES-CLASS B		662950	4.200000	TMS
2084320:729136507	486.00	NR	[NULL]	[NULL]	[NULL]	PLIANT CORP	REDEEMABLE PFD	4860	0.100000	TMS
7081564 72919P103	1,687,802.55	NR	[NULL]	[NULL]	[NULL]	PLUG POWER INC		688899	2.450000	TMS
4878616 729251108	499,285.00	Bmj	[NULL]	B	[NULL]	PLUM CREEK TIMBER CO INC	COM	9158	54.519000	TMS
300122 731068102	4,690,044.93	BBB+mj	[NULL]	A-	[NULL]	POLARIS INDUSTRIES INC		94369	49.699000	TMS
591939 73172K104	2,921,832.97	Bmj	[NULL]	B	[NULL]	POLYCOM INC		113434	25.758000	TMS
1025851:73179P106	346,991.94	NR	[NULL]	[NULL]	[NULL]	POLYONE CORPORATION		49149	7.060000	TMS
1354986:73179V103	2,539.36	NR	[NULL]	NR	[NULL]	POLYPORE INTERNATIONAL INC		118	21.520000	TMS
1661655 73278L105	2,342,856.00	NR	[NULL]	[NULL]	[NULL]	POOL CORP	SHR USD 0.0	97619	24.000000	TMS
1192015:7335812P6	1,032.85	AAA+mj	[NULL]	AAA	[NULL]	PORT AUTH N Y & N J CONS-128THSER		100000	0.010329	TMS
3196575:735581GV6	1,011.14	AA+mj	AA2	NR	[NULL]	PORT WASH N Y UN FREE G/O SCH DIST		100000	0.010111	TMS
1018157:73640Q105	21,540,264.21	NR	[NULL]	[NULL]	[NULL]	PORTFOLIO RECOVERY ASHR	USD	430203	50.070000	TMS
1957340:736508847	1,834,817.28	NR	[NULL]	NR	[NULL]	PORTLAND GENERAL ELECTRIC CO NEW		74224	24.720000	TMS
2765158:73755L107	21,338,385.00	NR	[NULL]	[NULL]	[NULL]	***POTASH CORP OF SASKATCHEWAN		130510	163.500000	TMS
1892755:737630103	636,693.21	B-mj	[NULL]	B-	[NULL]	POTLATCH CORPORATION	NEW	14022	45.406733	TMS
3221451 739128106	37,661.19	NR	[NULL]	[NULL]	[NULL]	POWELL INDUSTRIES INSHR	USD	917	41.070000	TMS
8873520 73935A104	67,538,280.16	NR	[NULL]	[NULL]	[NULL]	POWERSHARES QQQ		1624688	41.570000	TMS
1977353:73935S105	2,869,156.85	NR	[NULL]	[NULL]	[NULL]	POWERSHARES DB COMMODITY INDEX TR		86135	33.310000	TMS
2253537:73935X179	1,385,918.50	NR	[NULL]	[NULL]	[NULL]	POWERSHARES VALUE LINE INDUSTR		56640	24.468900	TMS
2194327:73935X195	666,683.76	NR	[NULL]	[NULL]	[NULL]	POWERSHARES EXCHANGE TRADED FDTR		43179	15.440000	CHASE
2187682:73935X351	217,005.32	NR	[NULL]	[NULL]	[NULL]	POWERSHARES EXCHANGE-TRADED FDTR		8356	25.970000	TMS
1479989:73935X500	3,642,191.40	NR	[NULL]	[NULL]	[NULL]	POWERSHARES EXCHANGE-TRADED FD V		222764	16.350000	TMS
1718721:73935X575	4,780,721.90	NR	[NULL]	[NULL]	[NULL]	POWERSHARES WATER RESOURCES POR		243790	19.610000	TMS
1711988:73935X666	623,928.62	NR	[NULL]	[NULL]	[NULL]	POWERSHARES EXCHANGE-TRADED FUNI		40600	15.367700	TMS
1502270:73935X708	25,200.00	NR	[NULL]	[NULL]	[NULL]	POWERSHARES EXCHANGE TRADED FUNI		1500	16.800000	TMS
1582343:73935X849	614,400.00	NR	[NULL]	[NULL]	[NULL]	POWERSHARES EXCHANGE TRADED FUNI		38400	16.000000	TMS

1552920739363AD1	3,549.00	NR	[NULL]	[NULL]	[NULL]	POWERWAVE TECHNOLOGIES INC	507000	0.007000	TMS
232854773936B408	1,054,937.25	NR	[NULL]	[NULL]	[NULL]	POWERSHARES DB MULTI-SECTOR COMD	33570	31.425000	TMS
3181901 73936T474	228,950.08	NR	[NULL]	[NULL]	[NULL]	POWERSHARES INSURED NATIONAL MUNIC	10144	22.570000	TMS
6891124 73941U102	138,246.23	NR	[NULL]	NR	[NULL]	POZEN INC	12585	10.985000	TMS
448295 74005P104	4,811,932.19	Amj	[NULL]	A	[NULL]	PRAXAIR INC	58845	81.773000	TMS
1697831 740189105	7,763,370.50	NR	[NULL]	[NULL]	[NULL]	PRECISION CASTPARTS SHR USD	88070	88.150000	TMS
2387010 740215108	430,192.37	NR	[NULL]	[NULL]	[NULL]	PRECISION DRILLING TUNIT CAD	26634	16.152000	TMS
9004744 740434816	53,206.00	Bmj	[NULL]	B	[NULL]	PREFERREDPLUS TRUST SER QWS-2	3700	14.380000	TMS
1666388 740585104	40,942.20	NR	[NULL]	[NULL]	[NULL]	PREMIERE GLOBAL SERVSHR USC	2715	15.080000	TMS
147662774112D101	19,694.17	NR	[NULL]	NR	[NULL]	PRESTIGE BRANDS HLDGS INC	2143	9.190000	TMS
7466985 74144T108	2,215,315.57	Amj	[NULL]	A	[NULL]	PRICE T ROWE GROUP INC	41431	53.470000	TMS
4390545 741503403	1,087,931.00	NR	[NULL]	NR	[NULL]	PRICELINE.COM INC SHR USD	13780	78.950000	TMS
8624822 74153Q102	1,849,406.99	B-mj	[NULL]	B-	[NULL]	PRIDE INTERNATIONAL INC DEL	57803	31.995000	TMS
8746545 74251V102	5,689,383.58	NR	[NULL]	[NULL]	[NULL]	PRINCIPAL FINANCIAL SHR USD	131122	43.390000	TMS
300786 742718109	44,129,665.68	Amj	[NULL]	A+	[NULL]	PROCTER & GAMBLE CO	616164	71.620000	TMS
1299968742962103	3,523,521.66	NR	[NULL]	[NULL]	[NULL]	PRIVATEBANCORP INC	94642	37.230000	TMS
2564204742962AD5	14,810.85	NR	[NULL]	[NULL]	[NULL]	PRIVATEBANCORP INC CONTINGENT	1431000	0.010350	TMS
7336628 743263105	252,106.14	Bmj	[NULL]	B	[NULL]	PROGRESS ENERGY INC	5771	43.685000	TMS
300851 743315103	2,239,333.47	Bmj	[NULL]	B+	[NULL]	PROGRESSIVE CORP-OHIO	133254	16.805000	TMS
7500780 743410102	5,194,841.85	NR	[NULL]	[NULL]	[NULL]	PROLOGIS	125631	41.350000	TMS
2438270743410AP7	28,275.75	BBB+mj	[NULL]	BBB+	[NULL]	PROLOGIS CNVBND#144A 2.25 %01Apr37	3540000	0.007988	TMS
205395574347R107	6,285,491.55	NR	[NULL]	[NULL]	[NULL]	PROSHARES TRUST ULTRA S&P500	118215	53.170000	TMS
205395674347R206	19,741,058.30	NR	[NULL]	[NULL]	[NULL]	PROSHARES TRUST ULTRA QQQ PF	323582	61.007900	TMS
205395874347R305	1,555,132.00	NR	[NULL]	[NULL]	[NULL]	PROSHARES TRUST ULTRA DOW30	27970	55.600000	TMS
236921974347R560	96,724.62	NR	[NULL]	[NULL]	[NULL]	PROSHARES TRUST ULTRASHORT I	1329	72.780000	TMS
236920774347R586	30,468,039.22	NR	[NULL]	[NULL]	[NULL]	PROSHARES TRUST ULTRASHORT I	742037	41.060000	TMS
236920574347R628	207,873,293.44	NR	[NULL]	[NULL]	[NULL]	PROSHARES TRUST ULTRASHORT I	1914824	108.560000	TMS
236920674347R644	85,261.77	NR	[NULL]	[NULL]	[NULL]	PROSHARES TRUST ULTRASHORT I	1213	70.290000	TMS
236921774347R719	19,333,957.50	NR	[NULL]	[NULL]	[NULL]	PROSHARES TRUST ULTRA OIL & G	286429	67.500000	TMS
236921774347R743	9,721,921.50	NR	[NULL]	[NULL]	[NULL]	PROSHARES TRUST ULTRA FINANC	517950	18.770000	TMS
235901874347R834	1,451,788.25	NR	[NULL]	[NULL]	[NULL]	PROSHARES TRUST ULTRASHORT I	21815	66.550000	TMS
235869074347R842	13,345,194.69	NR	[NULL]	[NULL]	[NULL]	PROSHARES TRUST ULTRA RUSSEI	268353	49.730000	TMS
207617574347R867	391,920.00	NR	[NULL]	[NULL]	[NULL]	PROSHARES TRUST ULTRASHORT I	6000	65.320000	TMS
207626274347R875	44,691,507.75	NR	[NULL]	[NULL]	[NULL]	ULTRASHORT QQQ PROSHARES	884105	50.550000	TMS
207616274347R883	19,031,933.14	NR	[NULL]	[NULL]	[NULL]	PROSHARES TRUST ULTRASHORT I	264958	71.830000	TMS
3971933 743606105	417,249.00	Amj	[NULL]	A	[NULL]	PROSPERITY BANCSHARES INC	12950	32.220000	TMS
128635874367FAB4	472,220.22	A	AA3	AA	AA-	PROTECTIVE LIFE SECURED TRUSTS	495000	0.953980	TMS
131919274386K104	386,408.02	NR	[NULL]	[NULL]	[NULL]	***PROVIDENT ENERGY TR TR UNIT (US	42235	9.149000	TMS
1286084743873AM3	845,386.41	AA	AA1	AAA	NR	PFMLT 2004-1 1A3 PROVIDENT FUNC	1550000	0.545411	MTS
9018093 744320102	5,704,700.75	NR	[NULL]	[NULL]	[NULL]	PRUDENTIAL FINANCIAL INC	70478	80.943000	TMS
2467018744320AG7	857,723.19	Amm	A3	A+	A	PRUDENTIAL FINL INC SR NT CV FLT 36	873000	0.982501	TMS
3192024744320AJ1	515,025.69	BBB+mj	A3	[NULL]	[NULL]	PRUDENTIAL FINANCIAL CONV BOND FRN 1	540000	0.953751	TMS
1679224744375205	2,692.80	NR	[NULL]	[NULL]	[NULL]	PSYCHEMEDICS CORP	176	15.300000	TMS
1288709745145ZE5	3,696.21	A	A2	AA	[NULL]	PUERTO RICO COMWLTH RFDG-PUB IMPT-	350000	0.010561	TMS
1743908745190FG8	535.39	A	A2	AAA	[NULL]	PUERTO RICO COMWLTH HWY & TRANSM	50000	0.010708	TMS



1189169745190GX0	1,065.31	AAA	Amj	[NULL]	AAA	[NULL]	PUERTO RICO COMWLTH HWY & TRANSN	100000	0.010653	TMS
2949531745235B83	31,000.00	OTH	VMIG1		A-1+	[NULL]	PUERTO RICO PUBLIC BUILDINGS AUTH	3100000	0.010000	TMS
3050141745235C41	6,637.16	A	AA3		AA	[NULL]	PUERTO RICO PUB BLDGS AUTH REVGOV F	730000	0.009092	TMS
1932591745266AL0	3,089.95	BBB-	BAA3		BBB+	[NULL]	PUERTO RICO CONVENTION CENTER HOTE	304900	0.010134	TMS
1321093745291RL0	760.76	A	A2		AA	[NULL]	PUERTO RICO PUB FIN CORP SERIES A 2	75000	0.010144	TMS
301215745310102	15,938,788.98	Bmj	[NULL]		B	[NULL]	PUGET ENERGY INC SHR USD	656006	24.296712	TMS
1449693746228303	4,170.12	NR	[NULL]		[NULL]	[NULL]	PURECYCLE CORP SHR USD	708	5.890000	TMS
7069389747277101	314,087.07	NR	[NULL]		[NULL]	[NULL]	QLOGIC CORP	18263	17.198000	TMS
301474747316107	11,456.00	Bmj	[NULL]		B	[NULL]	QUAKER CHEMICAL CORP	358	32.000000	TMS
257789574731Q103	227,827.96	NR	[NULL]		NR	[NULL]	PZENA INVESTMENT MANAGEMENT INC CI	24524	9.290000	TMS
304965574732WAA7	41,164.27	NR	[NULL]		[NULL]	[NULL]	QIMONDA FINANCE LLC CNVBND#ADS 6.75	6308700	0.006525	TMS
1227460747525103	55,406,076.60	NR	[NULL]		[NULL]	[NULL]	***QUALCOMM INC (FRANKFURT LIS	1232890	44.940000	TMS
3600383747582104	2,174,783.04	NR	[NULL]		[NULL]	[NULL]	QUALITY SYSTEMS INC SHR USD	54424	39.960000	TMS
661740274762E102	305,591.15	NR	[NULL]		[NULL]	[NULL]	QUANTA SERVICES INC	10407	29.364000	TMS
117951774762EAC6	263,773.00	BBmj	[NULL]		BB	[NULL]	QUANTA SERVICES INC CONV SUB DE	100000	2.637730	TMS
985997974765E109	905,206.25	NR	[NULL]		[NULL]	[NULL]	QUANTUM FUEL SYSTEMSSH US	724165	1.250000	TMS
1149687747906AD7	19,251.46	OTH	VMG2		CCC+	[NULL]	QUANTUM CORP CONV SUB NT 14	25000	0.770058	TMS
1454119747906AE5	81,626.18	NR	[NULL]		[NULL]	[NULL]	QUANTUM CORP 4.375% 08/01/10 CV	106000	0.770058	TMS
12038537481F1AD8	8,976,000.00	NR	NR		NR	[NULL]	QUEBECOR WORLD CAPITAL CORP MAKE	27200000	0.330000	TMS
194714374834L100	249,581.25	Bmj	[NULL]		B	[NULL]	QUEST DIAGNOSTICS INC	4437	56.250000	TMS
873358374834T103	197,735.22	NR	[NULL]		[NULL]	[NULL]	QUEST SOFTWARE INC	13994	14.130000	TMS
2941650749121109	431,892.62	NR	[NULL]		[NULL]	[NULL]	QWEST COMMUNICATIONS INTL	121148	3.565000	TMS
1734675749121BY4	9,843,219.64	B	B1		B+	BB	QWEST COMMUNICATIONS INTERNATI	11444000	0.860121	TMS
1165818749191AA0	500,000.00	BBB+mm	N.R.		BBB+	AA	RAA CREDIT LINKED TR 2003-A 90 DAY AU	50000000	0.010000	TMS
1290799749227104	720,153.06	NR	[NULL]		[NULL]	[NULL]	RAIT FINANCIAL TRUST	110861	6.496000	TMS
236597674922HAB8	6,811,875.00	AAA	AAA		AAA	NR	RALI 2007-QH1 A2 RESIDENTIAL ACC	12975000	0.525000	MTS
236597774922HAH5	78,626.05	OTH	CAA1		BB+	NR	RALI 2007-QH1 M5 RESIDENTIAL ACC	1124000	0.069952	MTS
232571574922RBN5	7,701.14	OTHmn	NR		NR	C	RALI 2006-QS18 2B2 RALI	156400	0.049240	MTS
232571574922RBP4	486.16	NR	NR		NR	NR	RALI 2006-QS18 2B3 RALI	156321	0.003110	MTS
240257374923PAB9	450,000.00	AAA	AAA		AAA	AAA	RAMP 2007-RZ1 A2 RESIDENTIAL AS	1000000	0.450000	MTS
2834036749241AC9	16,767,552.49	AAA	AAA		AAA	NR	RALI 2007-QH9 X RESIDENTIAL ACC	5.94E+08	0.028210	MTS
135766274927FAA9	6,319,056.09	A	A1		A	[NULL]	RBS CAPITAL TRUST IV FRN PERP	9950000	0.635081	TMS
246201974927XAE5	3,326.40	OTHmn	NR		NR	CC	RBSGC 2007-B 1B4 RBSGC MORTGA	560000	0.005940	MTS
1101106749388104	217,598.70	Bmj	[NULL]		B	[NULL]	RC2 CORPORATION	8490	25.630000	TMS
2186940749577AU6	132,697.50	OTHmn	NR		NR	CC	RFMSI 2006-S9 M3 RESIDENTIAL FUI	1769300	0.075000	MTS
2559885749580AQ9	2,119,772.68	Amn	NR		NR	A	RFMSI 2007-S5 M1 RESIDENTIAL FUI	12596700	0.168280	MTS
2559886749580AR7	330,645.00	BBmn	NR		NR	BB	RFMSI 2007-S5 M2 RESIDENTIAL FUI	3149000	0.105000	MTS
301752749607107	998,806.48	Amj	[NULL]		A	[NULL]	RLI CORP	16669	59.920000	TMS
301773749660106	60,457.08	Bmj	[NULL]		B	[NULL]	RPC INC	3567	16.949000	TMS
339713074973DAC3	2,349.76	BBB+mm	A3		[NULL]	BBB+	RSHB CAPITAL SA FOR OJSC RUSSI	265000	0.008867	TMS
324864774973DAD1	2,259.13	BBB+mm	A3		NR	BBB+	RSHB CAPITAL SA FOR OJSC RUSSIAN AGR	265000	0.008525	TMS
468323474973W107	2,465,513.12	NR	[NULL]		[NULL]	[NULL]	RTI INTERNATIONAL METALS INC	108920	22.636000	TMS
629933774975N105	344,782.36	NR	[NULL]		NR	[NULL]	RTI BIOLOGICS INC SHR USD	34897	9.880000	TMS
2453300749941AF7	30,073.68	NR	[NULL]		[NULL]	[NULL]	RF MICRO DEVICES INC SUB NT CONV	40000	0.751842	TMS
2629742749941AG5	701,604.45	NR	[NULL]		[NULL]	[NULL]	RF MICRO DEVICES INC SUB NT CONV	909000	0.771842	TMS

2629742 749941AJ9	914.63	NR	[NULL]	[NULL]	[NULL]	RF MICRO DEVICES INC	SUB NT CONV	135000	0.006775	TMS
4685907 750236101	191,730.00	OTHmj	[NULL]	C	[NULL]	RADIAN GROUP INC		38346	5.000000	TMS
1392037 75025N102	191,114.25	NR	[NULL]	[NULL]	[NULL]	DO NOT USE RADIANT SYSTEMS INC		17945	10.650000	TMS
6370623 750438103	3,909,026.11	Bmj	[NULL]	B+	[NULL]	RADIOSHACK CORP		223067	17.524000	TMS
4561200 750917106	2,492,497.39	NR	[NULL]	[NULL]	[NULL]	RAMBUS INC		164467	15.155000	TMS
8208543 751028101	6,275,963.72	NR	[NULL]	[NULL]	[NULL]	RALCORP HOLDINGS INC		92131	68.120000	TMS
2935370 75114TAK7	325,051.33	AAA	AAA	AAA	A	RALI 2006-QS5 AP	RESIDENTIAL ACC	787795	0.412609	MTS
1338498 751452202	51,246.48	NR	[NULL]	[NULL]	[NULL]	RAMCO-GERSHENSON PROPERTIES		2388	21.460000	TMS
2517397 752131PD8	501.38	A	A2	AA	[NULL]	RANCHO MIRAGE CALIF REDEV AGY TAX AL		50000	0.010028	TMS
3748496 75281A109	8,007,335.25	NR	[NULL]	[NULL]	[NULL]	RANGE RESOURCES CORPSHR	US	163345	49.021000	TMS
3327900 7528A2K22	3,996.39	A1mj	[NULL]	A1+	F1+	C/P RANGER FUNDING CORP 4.2		4000	0.999097	MTS
3329287 7528A2K30	108,889.79	A1mj	[NULL]	A1+	F1+	C/P RANGER FUNDING CORP 4.2		109000	0.998989	MTS
1642199 75405UAA4	21,373.85	A	AA2	A	A+	RAS LAFFAN LIQUEFIED NATURAL GAS CO I		2500000	0.008550	TMS
2188844 75405UAB2	2,757.64	NR	[NULL]	[NULL]	[NULL]	RAS LAFFAN LIQUEFIE 5.832% 09/30/16 144A		275000	0.010028	TMS
2068694 75406VAD5	800,000.00	AAA	AAA	AAA	NR	RASC 2006-KS5 A4	RESIDENTIAL ASS	1600000	0.500000	MTS
302040 754730109	632,735.73	BBB+mj	[NULL]	A-	[NULL]	RAYMOND JAMES FINANCIAL INC		20617	30.690000	TMS
527533 754907103	409,817.10	Bmj	[NULL]	B+	[NULL]	RAYONIER INC	REIT	8701	47.100000	TMS
8075369 755111507	1,880,349.10	Bmj	[NULL]	B	[NULL]	RAYTHEON CO	COM NEW	31723	59.274000	TMS
1041696 755111BL4	3,084,020.43	BBB+	BAA1	A-	BBB+	RAYTHEON CO	MAKE WHOLE CAI	3000000	1.028007	TMS
9883342 75689M101	1,662,366.46	NR	[NULL]	[NULL]	[NULL]	RED ROBIN GOURMET BUSHR	US	57679	28.821000	TMS
2034541 75728MBQ6	3,000.00	A	A2	AA	[NULL]	REDDING CALIF ELEC SYS REV COPSAVRS		300000	0.010000	TMS
1644064 75734R105	220,384.80	NR	[NULL]	[NULL]	[NULL]	REDDY ICE HOLDINGS ISHR	USD	64440	3.420000	TMS
1631001 758849103	550,723.82	NR	[NULL]	[NULL]	[NULL]	REGENCY CENTERS CORPREIT	US	8597	64.060000	TMS
1689211 75885Y107	5,948,941.23	NR	[NULL]	NR	[NULL]	REGENCY ENERGY PARTNERS	LP	336669	17.670000	TMS
6549831 75902E100	18,220,502.25	NR	[NULL]	[NULL]	[NULL]	REGIONAL BANK HOLDRS TRUST		163047	111.750000	TMS
1336442 7591EP100	663,999.34	NR	[NULL]	[NULL]	[NULL]	REGIONS FINANCIAL CORP		50629	13.115000	TMS
465999 759351406	3,033,506.25	BBB+mj	[NULL]	A-	[NULL]	REINSURANCE GROUP OFSHR	US	60975	49.750000	TMS
7328196 75952B105	240,438.74	NR	[NULL]	NR	[NULL]	RELIANT ENERGY INC		18571	12.947000	TMS
1582256 75970NAL1	82,515.62	AAA	AAA	AAA	NR	RAMC 2005-2 AF4	RENAISSANCE HC	100000	0.825156	MTS
302439 759916109	20,808.30	OTHmj	[NULL]	C	[NULL]	REPLIGEN CORP		4170	4.990000	TMS
1789542 759950FZ6	430,000.00	AAA	AAA	AAA	AAA	RAMC 2005-4 A5	RENAISSANCE HO	500000	0.860000	MTS
1302620 76009NAE0	13,391,750.00	B	B2	B+	[NULL]	RENT-A-CENTER INC/TX		13700000	0.977500	TMS
1950008 760281204	438,422.79	BBB+mj	[NULL]	A-	[NULL]	REPUBLIC BANCORP INC-KY CL A		14727	29.770000	TMS
8500052 760759AC4	3,396,278.04	BBB+	BAA1	BBB+	BBB+	REPUBLIC SERVICES-CORP BOND		3305000	1.027618	TMS
459496 760943100	430,080.24	Bmj	[NULL]	B	[NULL]	RES-CARE INC		22612	19.020000	TMS
1429547 76110HC72	88,016.26	AAA	AAA	AAA	NR	RALI 2004-QA5 A1	RESIDENTIAL ACC	117000	0.752276	MTS
1274279 76110HDE6	2,912,110.79	AAA	AAA	AAA	NR	RALI 2003-QS10 A16	RESIDENTIAL AC	29560000	0.098515	MTS
1501873 76110HT90	464,981.02	AAA	AAA	AAA	NR	RALI 2005-QA2 NB2	RESIDENTIAL AC	640000	0.726533	MTS
1606148 76110VRG5	73,578.13	AAA	AAA	AAA	NR	RFMS2 2005-HI2 A3	RESIDENTIAL FUI	85000	0.865625	MTS
1609716 761118AJ7	242,759.94	AAAm	AAA	NR	AAA	RALI 2005-QS7 AP	RESIDENTIAL ACC	548115	0.442900	MTS
1609716 761118BD9	210,176.16	AAAm	AAA	NR	AAA	RALI 2005-QS9 AP	RESIDENTIAL ACC	478464	0.439273	MTS
1963061 761118XX1	3,388,390.94	AAA	BAA2	AAA	A	RALI 2006-QS3 2AP	RESIDENTIAL AC	8153955	0.415552	MTS
2063174 761119BK1	130,235.56	OTH	C	CC	NR	RAST 2006-A8 B7	RESIDENTIAL ASS	1924000	0.067690	MTS
1888084 76111XG72	338,798.52	AAA	AAA	AAA	NR	RFMSI 2006-SA1 1A1	RESIDENTIAL FL	465000	0.728599	MTS
1609033 76112BUDC	1,511,994.89	AAA	AAA	AAA	NR	GMACM 2005-AR4 1A	GMAC MORTGA	2038000	0.741901	MTS

1967068 76113ACA7	866,200.00	AAA	AAA	AAA	NR	RASC 2006-EMX3 A3	RESIDENTIAL AS	1420000	0.610000	MTS
2223086 76113HAD8	955,681.18	BBBmj	NR	BBB	BB	RAST 06-A13 PO	RESIDENTIAL ASS	1215534	0.786223	MTS
2028092 76113NAR4	1,701,327.12	BBB+	A3	AAA	NR	RAST 2006-A7CB PO	RESIDENTIAL AS	3798297	0.447918	MTS
2407008 76113WAGJ	324,273.12	AAAamj	NR	AAA	BBB	RAST 2007-A3 AP	RESIDENTIAL ASS	819861	0.395522	MTS
2407008 76113WAJ2	1,818,503.20	Bmn	NR	NR	B	RAST 2007-A3 B1	RESIDENTIAL ASS	9511000	0.191200	MTS
2407008 76113WAKS	150,262.21	Bmn	NR	NR	B	RAST 2007-A3 BIO1	RESIDENTIAL AS	9511000	0.015799	MTS
2407008 76113WAL7	168,280.00	OTHmn	NR	NR	CC	RAST 2007-A3 B2	RESIDENTIAL ASS	4207000	0.040000	MTS
2407008 76113WAM	24,395.47	OTHmn	NR	NR	CC	RAST 2007-A3 BIO2	RESIDENTIAL AS	4207000	0.005799	MTS
2407008 76113WAN:	101,075.00	OTHmn	NR	NR	C	RAST 2007-A3 B3	RESIDENTIAL ASS	3110000	0.032500	MTS
2407008 76113WAP:	51,306.00	OTHmn	NR	NR	C	RAST 2007-A3 B4	RESIDENTIAL ASS	2012000	0.025500	MTS
2407009 76113WAQI	28,805.00	OTHmn	NR	NR	C	RAST 2007-A3 B5	RESIDENTIAL ASS	1646000	0.017500	MTS
2184068 76113XAL5	396,375.56	OTHmj	NR	CC	NR	RAST06-A12 B4	RESIDENTIAL ASS	2806000	0.141260	MTS
2325648 76114GAC1	3,143.12	AAAamj	NR	AAA	BBB	RAST 2006-A16 1A3	RESIDENTIAL AS	4000	0.785781	MTS
2325686 76114GAHC	736,569.73	BBmm	NR	BB+	BB	RAST06-A16 2A2	RESIDENTIAL ASS	1480000	0.497682	MTS
3206380 761150AA9	12,201,623.55	AAmj	NR	AA	NR	RLT 2008-AH1 A1	RESIDENTIAL LOA	13324000	0.915763	MTS
3206380 761150AC5	1,891,944.00	Amj	NR	A	NR	RLT 2008-AH1 M1	RESIDENTIAL LOA	2160000	0.875900	MTS
1388963 76116LBS2	2,145,000.00	Bmm	NR	BB-	BB	RESIX 2004-C B8	RESIX FINANCE LT	3000000	0.715000	MTS
1387550 76116LBU7	762,500.00	Bmm	NR	B	B+	RESIX	RESIX FINANCE LTD CF	1250000	0.610000	MTS
3269326 76117LAB9	29,682,504.00	Amj	NR	AA-	NR	RLT 2008-AH2 M1	RESIDENTIAL LOA	31440000	0.944100	MTS
3269327 76117LAD5	12,860,078.40	BBBmj	NR	BBB	NR	RLT 2008-AH2 B1	RESIDENTIAL LOA	14040000	0.915960	MTS
3269328 76117LAH6	44,215,363.68	NR	NR	NR	NR	RLT 2008-AH2 B2	RESIDENTIAL LOA	49688000	0.889860	MTS
8062748 76127U101	48,513,594.88	NR	[NULL]	NR	[NULL]	RETAIL HOLDRS TR	DEPOSITARY RC	512179	94.720000	TMS
1177717 76128Y102	181,020.00	OTHmj	[NULL]	C	[NULL]	RETAIL VENTURES INC		43100	4.200000	TMS
1106754 76363PAB1	1,333.32	BBB-	BAA3	BBB	[NULL]	RICHLAND CNTY S C	ENVIRONMENT,	150000	0.008889	TMS
1951197 764595AA2	20,000,000.00	AAAamj	AAA	[NULL]	[NULL]	RICHMOND CNTY GA DEV AUTH REV R/MD0		20000000	1.000000	TMS
1051409 76541VBP1	1,086.97	AAAamj	[NULL]	AAA	[NULL]	RICHMOND VA G/O RFDG & PUB	IMPT-SEF	100000	0.010870	TMS
3318404 767201AC0	46,568.54	BBB+	A3	BBB+	[NULL]	RIO TINTO FINANCE USA LTD 6.500% 201807		4700000	0.009908	TMS
6758908 767204100	21,521,349.00	NR	[NULL]	[NULL]	[NULL]	RIO TINTO PLC-SPON ADR		80154	268.500000	TMS
3029071 767735103	1,987,006.41	NR	[NULL]	NR	[NULL]	RISKMETRICS GROUP INC		88587	22.430000	TMS
1431749 76827RAA9	651,157.92	A	A2	AA	[NULL]	INSURANCE NOTE CAP TAXABLE MMS		70600000	0.009223	TMS
1548007 77018RAJ7	1.00	BBB-	BAA3	A	[NULL]	ROBANIA CDO LTD/ROBANIA CDO LL		1000000	0.000000	ITS
302808 770323103	998,137.95	Bmj	[NULL]	B	[NULL]	ROBERT HALF INTERNATIONAL INC		39005	25.590000	TMS
302882 773903109	2,643,601.57	NR	[NULL]	[NULL]	[NULL]	ROCKWELL AUTOMATION SHR	USI	72937	36.245000	TMS
9515573 774341101	3,104,182.40	NR	[NULL]	[NULL]	[NULL]	ROCKWELL COLLINS INC.		64136	48.400000	CHASE
302942 775371107	16,846,745.11	BBB+mj	[NULL]	A-	[NULL]	ROHM & HAAS CO		230983	72.935000	TMS
4882691 775371AU1	10,403,983.91	BBB+mm	BAA1	BBB	BBB+	ROHM & HAAS CO-CORP BD		10000000	1.040398	TMS
2846895 775711104	308,229.32	NR	[NULL]	[NULL]	[NULL]	ROLLINS INC		15274	20.180000	TMS
303012 776696106	1,196,173.80	Amj	[NULL]	A	[NULL]	ROPER INDUSTRIES INC NEW		21015	56.920000	CHASE
1616278 780259206	12,927,461.80	NR	[NULL]	[NULL]	[NULL]	ROYAL DUTCH SHELL PL 1 ADR REPR 02.00		219668	58.850000	TMS
4752911 78116B102	11,627.82	NR	[NULL]	[NULL]	[NULL]	RUBIO'S RESTAURANTS SHR	USD	2118	5.490000	TMS
1698419 781258108	1,031,585.82	NR	[NULL]	[NULL]	[NULL]	RUDDICK CORP SHR	USD C	28703	35.940000	TMS
475702 781748108	367,988.96	B-mj	[NULL]	B-	[NULL]	RURAL/METRO CORP		199994	1.840000	TMS
303369 783549108	438,499.71	Bmj	[NULL]	B+	[NULL]	RYDER SYSTEM INC		6303	69.570000	TMS
2224695 78355HJK6	772.57	BBB+	BAA1	BBB+	A-	RYDER SYSTEM INC	MAKE WHOLE C	80000	0.009657	TMS
1110417 78355W106	7,544,392.50	NR	[NULL]	[NULL]	[NULL]	***RYDEX ETF TRUST	S&P 500 EQUAL	185000	40.780500	TMS

222492278355W841	432,599.10	NR	[NULL]	[NULL]	[NULL]	RYDEX S&P EQUAL WEIGHT	HEALTH CA	8251	52.429900	TMS
183556478381P109	151,734.96	NR	[NULL]	[NULL]	[NULL]	S&P 500 COVERED CALLTRUST	NPV	12168	12.470000	TMS
1305569783859101	357,114.68	NR	[NULL]	[NULL]	[NULL]	S & T BANCORP INC		8948	39.910000	TMS
140716078387GAQ6	860,094.53	A	A2	A	A	AT&T INC	MAKE WHOLE CALL	982000	0.875860	TMS
476591578388J106	1,563,448.32	OTHmj	[NULL]	C	[NULL]	SBA COMMUNICATIONS CORP	CL A	58164	26.880000	CHASE
254265278388JAJ5	1,265,872.50	NR	[NULL]	[NULL]	[NULL]	SBA COMMUNICATIONS CORP	SR NT CC	1329000	0.952500	TMS
322455578388JAK2	2,722,381.00	NR	[NULL]	[NULL]	[NULL]	SBA COMMUNICATIONS CORPORATION144		3200000	0.850744	TMS
1600186784008AA2	13,376.13	NR	[NULL]	NR	NR	SARM 2005-10 NIM B	STRUCTURED AI	1326000	0.010088	MTS
1681777784009AA0	2,056,701.22	Bmj	B2	NR	NR	SARMN 2005-16XS A	STRUCTURED A	13700000	0.150124	MTS
241147478402KAB1	2,159,109.74	AAmm	NR	AA+	AAA	SASC 2007-BHC1 A2	STRUCTURED A	3929000	0.549532	MTS
489716178402X107	26,884.74	NR	[NULL]	[NULL]	[NULL]	SCOLR PHARMA INC	SHR USD	30902	0.870000	TMS
324789078403WAA6	68,805,801.26	OTHmj	NR	CC	NR	SASCO 2008-C2	STRUCTURED ASE	70210000	0.980000	MTS
226934478412FAJ9	180,089.95	BBmj	[NULL]	BB	[NULL]	SESI LLC	SENIOR EXCHANGEAE	185000	0.973459	TMS
251280678412FAH7	308,214.64	BBmj	[NULL]	BB+	[NULL]	SESI L L C	GTD SR NT CONV	315000	0.978459	TMS
975750178427V102	3,068,349.62	NR	[NULL]	NR	[NULL]	SI INTERNATIONAL INC		100999	30.380000	TMS
230174878440X101	13,646,044.65	NR	[NULL]	[NULL]	[NULL]	SL GREEN REALTY CORPREIT	USD	213053	64.050000	TMS
327821378442FEH7	86,317.00	BBBmm	Baa2	BBB-	BBB	SLM CORP	MEDIUM TERM NTS	10000000	0.008632	TMS
255816478462F103	221,416,330.63	NR	[NULL]	[NULL]	[NULL]	***SPDR TRUST	UNITS SER 1 MEXI	1845336	119.987000	TMS
933241578462W106	587,739.18	NR	[NULL]	[NULL]	[NULL]	***S OIL CORPORATION	SPONSORED A	21430	27.426000	TMS
832825578463B101	120,740.90	NR	[NULL]	[NULL]	[NULL]	S1 CORPORATION		20090	6.010000	TMS
142411278463V107	52,613,534.46	NR	[NULL]	[NULL]	[NULL]	SPDR GOLD TRUST		615651	85.460000	CHASE
332318978463X863	408,143.52	NR	[NULL]	[NULL]	[NULL]	SPDR DJ WILSHIRE INTERNATIONAL REAL E		10168	40.140000	TMS
270567778464A102	1,296,807.08	NR	[NULL]	[NULL]	[NULL]	SPDR MORGAN STANLEY TECHNOLOGYETF		26788	48.410000	CHASE
704253678464A607	6,217,219.63	NR	[NULL]	[NULL]	[NULL]	SPDR DJ WILSHIRE REIT ETF		88577	70.190000	TMS
270567678464A706	17,961,259.80	NR	[NULL]	[NULL]	[NULL]	SPDR SER TR	DJ GLOBAL TITANS	299604	59.950000	TMS
270523078464A730	4,648,396.40	NR	[NULL]	[NULL]	[NULL]	SPDR SER TR	S&P OIL & GAS EXF	98137	47.366400	TMS
270371778464A755	12,514,068.22	NR	[NULL]	[NULL]	[NULL]	SPDR SER TR	S&P METALS & MIN	227760	54.944100	TMS
270567678464A797	15,640,204.60	NR	[NULL]	[NULL]	[NULL]	SPDR KBW BANK	ETF	438236	35.689000	TMS
270568078464A862	3,180,138.94	NR	[NULL]	[NULL]	[NULL]	SPDR SER TR	S&P SEMICONDUCT	85667	37.122100	TMS
192863478464A870	6,747,020.52	NR	[NULL]	[NULL]	[NULL]	SPDR S&P BIOTECH ETF		114047	59.160000	TMS
270371778464A888	14,672,503.29	NR	[NULL]	[NULL]	[NULL]	SPDR SER TR	S&P HOMEBUILDERS	695874	21.085000	TMS
962696278464R105	156,791.04	NR	[NULL]	NR	[NULL]	SRA INTERNATIONAL INC	CL A	7296	21.490000	TMS
158047078486Q101	754,328.77	NR	[NULL]	[NULL]	[NULL]	SVB FINANCIAL GROUP		12697	59.410000	TMS
1391499785060104	95,224.50	NR	[NULL]	[NULL]	[NULL]	S.Y. BANCORP INC		3023	31.500000	TMS
1454202785721KC4	2,418.33	A	A1	AA	[NULL]	SACHEM NY CENT SCH DIST G/O	HOLBROOK	250000	0.009673	TMS
1414165785721LX7	1,001.19	A	A2	AA	[NULL]	SACHEM CENT SCH DIST N Y G/O	HOLBROOK	100000	0.010012	TMS
314909978572MAA3	78,896.24	BBB+	BAA1	BBB+	BBB+	SABMILLER PLC	MAKE WHOLE CAI	8588000	0.009187	TMS
1790651785849DJ6	1,046.65	NR	[NULL]	NR	[NULL]	SACRAMENTO CALIF CITY FING	P/C 01/01/	100000	0.010467	TMS
1956216786004XN6	739.89	A	A2	A	[NULL]	SACRAMENTO CA MUD SUB ELEC REVREF		73800	0.010026	TMS
7969676786326108	2,355,947.30	NR	[NULL]	[NULL]	[NULL]	SADIA SA	1 ADR REPR 03.00 SHR	156023	15.100000	TMS
303608786429100	19,011,916.00	Bmj	[NULL]	B+	[NULL]	SAFECO CORP		279587	68.000000	TMS
1956571786514208	11,749,120.00	NR	[NULL]	NR	[NULL]	SAFEMAY INC		458950	25.600000	TMS
595606790148100	858,887.19	Bmj	[NULL]	B	[NULL]	ST JOE CO		23107	37.170000	CHASE
303715790849103	182,733.32	Bmj	[NULL]	B+	[NULL]	ST JUDE MEDICAL INC		4089	44.689000	TMS
137029879466L302	8,155,144.24	NR	[NULL]	[NULL]	[NULL]	SALESFORCE.COM INC		147543	55.273000	TMS

9096584 795435106	1,744,110.90	NR	[NULL]	NR	[NULL]	SALIX PHARMACEUTICALS LTD DEL	276843	6.300000	TMS
2232203: 79546E104	4,287,368.36	NR	[NULL]	NR	[NULL]	SALLY BEAUTY HOLDINGS INC	475318	9.020000	TMS
2467347: 796720AP5	1,054.56	A	AA3	AA	[NULL]	SAN BERNARDINO CALIF CMNTY COLGO BE	100000	0.010546	TMS
2517397: 796815WKC	1,023.49	A	A2	AA	[NULL]	SAN BERNARDINO CNTY CALIF CTFSPARTN	100000	0.010235	TMS
2117463: 797330AA5	6,213.50	BBB-mj	BAA3	NR	[NULL]	SAN DIEGO CALIF TOB SETTLEMENT TOBAC	680000	0.009138	TMS
8281511 79765AUF1	2,607.33	A	A1	A	[NULL]	SAN FRANCISCO CALIF CITY & CNTY ARP	250000	0.010429	TMS
1320687: 79771PUT0	2,134.06	A	A2	A	[NULL]	SAN FRANCISCO CALIF CITY & CNTY REDI	200000	0.010670	TMS
1958632 798111AU4	18,255,000.00	AAA	AAA	AAA	[NULL]	SAN JOAQUIN HILLS CALIF TRANSN0-CPN C	18255000	1.000000	TMS
1698542 800013104	1,209,292.34	NR	[NULL]	[NULL]	[NULL]	SANDERSON FARMS INC SHR USD	31096	38.889000	TMS
1999971: 80004CAC5	10,035,632.07	Bmj	[NULL]	B+	[NULL]	SANDISK CORP SR NT CONV	12544000	0.800034	TMS
2620152: 80007P307	4,519,389.84	NR	[NULL]	NR	[NULL]	SANDRIDGE ENERGY INC	194466	23.240000	TMS
2862178 800363103	179,181.00	NR	[NULL]	[NULL]	[NULL]	SANDY SPRING BANCORPSHR USI	8334	21.500000	TMS
1231574: 802809103	432,515.52	NR	[NULL]	[NULL]	[NULL]	SANTANDER BANCORP	34218	12.640000	ITS
1410499: 80281R300	122.50	Amj	[NULL]	A+	[NULL]	SANTANDER FIN PFD S A 6.41% UNIPER	7	17.500000	TMS
2838653: 80281R706	75,853.50	A	Aa3	A+	[NULL]	***SANTANDER FINANCE PREFERRED S A UI	4974	15.250000	TMS
2037829: 80281TAB4	501,850.50	A	AA2	AA-	[NULL]	SANTANDER ISSUANCES S.A UNIPERSONAL	530000	0.946888	TMS
304007 803111103	247,916.73	Bmj	[NULL]	B	[NULL]	SARA LEE CORP	19122	12.965000	TMS
1735208: 80372TAB4	1,000,310.44	BBB-mj	BAA3	NR	NR	SARM 2005-19XS NIM2 A-2 STRUCTURED	2500000	0.400124	MTS
1102046: 803827AG9	37,500.00	OTH	CAA3	CCC	NR	SASCO 03-12XS NIM SASCO NIM TRU	2500000	0.015000	MTS
1211830: 803827AF3	3,125,000.00	OTHmj	CAA1	NR	NR	SASCO NIM 2003-S A SASCO	12500000	0.250000	MTS
2160076: 80382JAA6	30.00	Bmj	NR	B	NR	SASCO NET INTEREST MARGIN TRUST 7.50	9910000	0.000003	TMS
3268280: 80384HAB6	12,814,395.00	AAA Amj	NR	AAA	NR	SASCO 2008-3 A2 STRUCTURED AS	69267000	0.185000	MTS
1366904: 803866300	1,175,389.98	NR	[NULL]	[NULL]	[NULL]	SASOL LTD-SPONSORED ADR	29577	39.740000	TMS
1435851: 80517Q100	2,043,496.30	NR	[NULL]	[NULL]	[NULL]	SAVIENT PHARMACEUTICALS INC	114610	17.830000	TMS
2513332: 805423AA8	1,157,569.91	NR	[NULL]	[NULL]	[NULL]	SAVVIS INC CVT SR NOTES	1702000	0.680123	TMS
1268386: 805564LU3	258,044.00	AAA	AAA	AAA	NR	SAST 2002-2 AF5 SAXON ASSET SEC	310000	0.832400	MTS
1268366: 805564NL1	6,518,400.00	AAA	AAA	AAA	NR	SAST 2003-2 AF5 SAXON ASSET SEC	7760000	0.840000	MTS
3398121: 80584TK84	499,300.69	A1	P1	A1+	F1+	C/P SCALDIS CAPITAL LLC 4.2	500000	0.998601	MTS
5765497 80589M102	782,772.82	Bmj	[NULL]	B	[NULL]	SCANA CORPORATION NEW	19106	40.970000	TMS
1335811: 806373106	50,663.46	NR	[NULL]	[NULL]	[NULL]	SCHAWK INC	3139	16.140000	TMS
2785710: 806605AH4	12,041,018.04	BBB+	BAA1	A-	BBB+	SCHERING-PLOUGH CORP MAKE WHO	12931696	0.931124	TMS
3184120: 806605AJ0	9,235,317.58	BBB+	BAA1	A-	BBB+	SCHERING-PLOUGH CORP MAKE WHO	9474409	0.974765	TMS
1698597 806857108	8,414,893.88	NR	[NULL]	[NULL]	[NULL]	SCHLUMBERGER LTD SHR USD	102937	81.748000	TMS
1194584: 806857AD0	47,945.66	A	A1	A+	[NULL]	SCHLUMBERGER LTD CNVBND#B 2.125%01	23000	2.084594	TMS
3340087 807863105	1,104,158.80	NR	[NULL]	[NULL]	[NULL]	SCHOOL SPECIALTY INCSHR USD	34280	32.210000	TMS
2365927: 807863AL9	4,177.06	NR	[NULL]	[NULL]	[NULL]	SCHOOL SPECIALTY INC SUB DEB COI	485000	0.008613	TMS
304172 808194104	168,260.37	Bmj	[NULL]	B	[NULL]	A SCHULMAN INC	8367	20.110000	TMS
1960130 808513105	8,382,356.60	NR	[NULL]	NR	[NULL]	CHARLES SCHWAB CORP NEW	367970	22.780000	TMS
6381053 808627103	790,393.58	NR	[NULL]	[NULL]	[NULL]	SCIELE PHARMA INC SHR USD	26146	30.230000	TMS
8049552 80874P109	16,551,709.02	B-mj	[NULL]	B-	[NULL]	SCIENTIFIC GAMES CORP CL A	771210	21.462000	TMS
4590563 80927GAH5	24,680,500.00	OTH	CAA3	D	[NULL]	SCOTIA PACIFIC CO LLC	37970000	0.650000	TMS
1712690 811054402	188,638.20	NR	[NULL]	[NULL]	[NULL]	EW SCRIPPS CO SHR USD	26055	7.240000	TMS
3276759: 811065101	3,150,785.66	NR	[NULL]	[NULL]	[NULL]	SCRIPPS NETWORKS INTERACTIVE INC CL	74983	42.020000	TMS
8208546 811543107	246,312.00	NR	[NULL]	[NULL]	[NULL]	SEABOARD CORP	198	#####	TMS
1613805 811707306	103,417.05	NR	[NULL]	[NULL]	[NULL]	SEACOAST BANKING CORSHR USI	8877	11.650000	TMS

459149	811904101	3,566,389.40	Bmj	[NULL]	B	[NULL]	SEACOR HOLDINGS INC	FORMERLY S	41761	85.400000	TMS
3218895	811916105	7,287,595.00	NR	[NULL]	NR	[NULL]	***SEABRIDGE GOLD INC		416434	17.500000	TMS
2917323	81211K100	1,801,432.15	Bmj	[NULL]	B	[NULL]	SEALED AIR CORP NEW		78858	22.844000	TMS
1525353	812350106	12,814,012.74	NR	[NULL]	[NULL]	[NULL]	SEARS HOLDINGS CORP		128576	99.661000	TMS
4199726	81369Y209	27,860,275.89	NR	[NULL]	[NULL]	[NULL]	HEALTH CARE SELECT SECTOR SPDR FUNI		893817	31.170000	TMS
4152898	81369Y308	12,996,805.90	NR	[NULL]	[NULL]	[NULL]	SECTOR SPDR TRUST	SHS BEN INT (	465002	27.950000	TMS
4495940	81369Y506	24,223,732.47	NR	[NULL]	[NULL]	[NULL]	ENERGY SELECT SECTOR SPDR FUND		364973	66.371300	TMS
4167148	81369Y605	66,191,583.40	NR	[NULL]	[NULL]	[NULL]	FINANCIAL SELECT SECTOR SPDR FUND		3329724	19.879000	TMS
1153860	81369Y704	9,171,732.14	NR	[NULL]	[NULL]	[NULL]	INDUSTRIAL SELECT SECT SPDR		283253	32.380000	TMS
4199725	81369Y886	335,474.94	NR	[NULL]	[NULL]	[NULL]	UTILITIES SELECT SECTOR SPDR FUND		9853	34.048000	TMS
304546	816300107	301,975.00	BBB+mj	[NULL]	A-	[NULL]	SELECTIVE INSURANCE GROUP INC		12079	25.000000	TMS
2414152	81662W108	560,820.96	NR	[NULL]	NR	[NULL]	SEMGROUP ENERGY PARTNERS L P COM I		75992	7.380000	TMS
6290196	816636203	23,055,124.33	NR	[NULL]	[NULL]	[NULL]	SEMICONDUCTOR HOLDRS TRUST		896633	25.713000	TMS
2781285	816851109	1,274,200.98	NR	[NULL]	[NULL]	[NULL]	SEMPRA ENERGY	SHR USD	24627	51.740000	TMS
1287656	81721M109	409,147.56	NR	[NULL]	[NULL]	[NULL]	SENIOR HOUSING PROP TRUST		16963	24.120000	TMS
304665	817315104	1,798,746.04	B-mj	[NULL]	B-	[NULL]	SEPRACOR INC		105313	17.080000	CHASE
1484159	817315AW4	1,800,000.00	NR	[NULL]	NR	[NULL]	SEPRACOR INC		2000000	0.900000	TMS
1277601	81743PDX1	1,669,941.31	AAA	AAA	AAA	AAA	SEMT 2003-8 A1	SEQUOIA MORTGA	2460000	0.678838	MTS
1483515	81751XAA6	63,000.00	AAA+mj	NR	AAA	NR	SUNSET PARK CDO LTD FRN 20100320 SER		10000000	0.006300	TMS
2563852	81751YAA4	25.00	NR	[NULL]	[NULL]	[NULL]	***SERIES 2005-6 SEGREGATED PORTFOLI		25000000	0.000000	ITS
1541084	81752AAA5	1.00	AAmj	[NULL]	AA+	[NULL]	BARTON SPRINGS 2005-1		1000000	0.000000	ITS
1541084	81752AAC1	1.00	AAmj	[NULL]	AA+	[NULL]	BARTON SPRINGS 2005-1		1000000	0.000000	ITS
1676355	81752CAA1	1.00	AAmj	[NULL]	AA	[NULL]	BLUE POINT CDO FRN 20101220 SERIES# A		1000000	0.000000	ITS
1961936	817565104	534,759.20	B-mj	[NULL]	B-	[NULL]	SERVICE CORP INTERNATIONAL		58126	9.200000	CHASE
8056530	820280105	955,231.37	NR	[NULL]	[NULL]	[NULL]	SHAW GROUP INC		30034	31.805000	TMS
304853	824348106	2,536,339.19	Amj	[NULL]	A	[NULL]	SHERWIN WILLIAMS CO		41413	61.245000	TMS
1192154	825502RF6	1,061.30	Amj	AA3	NR	[NULL]	SHREWSBURY MASS G/O	MUN PURP I	100000	0.010613	TMS
6267385	826516106	1,460,627.10	NR	[NULL]	[NULL]	[NULL]	***SIERRA WIRELESS INC		140310	10.410000	TMS
2015896	827048109	354,863.20	Bmj	[NULL]	B+	[NULL]	SILGAN HOLDINGS INC		6355	55.840000	TMS
1609695	82706C108	234,507.30	NR	[NULL]	[NULL]	[NULL]	***SILICON MOTION TECHNOLOGY CORPOF		46631	5.029000	TMS
606035	828806109	607,320.75	NR	[NULL]	[NULL]	[NULL]	SIMON PROPERTY GROUPREIT	USI	6555	92.650000	TMS
543063	829073105	1,380,629.50	Bmj	[NULL]	B+	[NULL]	SIMPSON MANUFACTURING CO INC		46801	29.500000	TMS
2510973	829226AW5	40,825.00	Bmj	[NULL]	B	[NULL]	SINCLAIR BROADCAST GROUP INC	SR NT (	4600000	0.008875	TMS
9245931	82966C103	7,711.21	NR	[NULL]	[NULL]	[NULL]	SIRONA DENTAL SYSTEMSHR	USD	299	25.790000	TMS
1369987	82967H101	364,994.48	NR	[NULL]	[NULL]	[NULL]	SIRF TECHNOLOGY HOLDINGS INC		194146	1.880000	TMS
1643051	82967N108	7,219,478.46	NR	[NULL]	[NULL]	[NULL]	SIRIUS XM RADIO INC SHR	USD	7631584	0.946000	TMS
594034	83001P109	42,599.92	NR	[NULL]	NR	[NULL]	SIX FLAGS INC	SHR USD 0.0	48409	0.880000	TMS
7504565	83001P505	705.60	OTH	CAA3	C	[NULL]	SIX FLAGS INC	PFD INCOME EQUIP	98	7.200000	TMS
1415071	83001PAJ8	21,152,872.13	OTH	VMG3	CCC-	[NULL]	SIX FLAGS INC	CONV SENIOR NOT	49175000	0.430155	TMS
2438352	83050G6Q7	8,301,079.00	A	AA2	A	A+	SKANDINAVISKA ENSKILDA BANKEN		8300000	1.000130	MTS
9757135	830566105	74,268.77	NR	[NULL]	[NULL]	[NULL]	SKECHERS USA INC-CL A		4292	17.304000	TMS
1678996	83088M102	948,520.15	NR	[NULL]	[NULL]	[NULL]	SKYWORKS SOLUTIONS ISHR	USD	112691	8.417000	TMS
2576021	83169Y108	430,704.96	NR	[NULL]	NR	[NULL]	SMART BALANCE INC		64093	6.720000	TMS
9369596	831756101	4,324,415.20	B-mj	[NULL]	B-	[NULL]	SMITH & WESSON HOLDING CORP		891632	4.850000	TMS
1698803	831865209	132,352.00	NR	[NULL]	[NULL]	[NULL]	AO SMITH CORP	SHR USD 1	2816	47.000000	TMS

3350810:832110100	6,553,106.70	NR	[NULL]	[NULL]	[NULL]	SMITH INTERNATIONAL INC	107189	61.136000	TMS
305440 832248108	2,007,762.95	Bmj	[NULL]	B	[NULL]	SMITHFIELD FOODS INC	99007	20.279000	TMS
3339246:832248AR9	6,287,498.09	Bmj	[NULL]	BB-	[NULL]	SMITHFIELD FOODS INC	5680000	1.106954	TMS
3990353 832727101	102,880.47	NR	[NULL]	[NULL]	[NULL]	SMURFIT-STONE CONTAINERS	18759	5.484326	TMS
305464 833034101	1,034,187.48	Bmj	[NULL]	B+	[NULL]	SNAP-ON INC	18962	54.540000	TMS
9491888 83404B103	4,287,090.08	NR	[NULL]	[NULL]	[NULL]	SOFTWARE HOLDERS TRUST	108479	39.520000	TMS
2098156 834445405	29,565.12	B-mj	[NULL]	B-	[NULL]	SOMANETICS CORP NEW	1248	23.690000	TMS
2140806 835460106	51,319.91	NR	[NULL]	[NULL]	[NULL]	SONIC SOLUTIONS INC SHR	11193	4.585000	TMS
8208550 83568G104	1,176,075.57	NR	[NULL]	[NULL]	[NULL]	SONOSITE INC	32971	35.670000	TMS
8208551 835898107	1,966,632.39	NR	[NULL]	[NULL]	[NULL]	SOTHEBY'S HOLDINGS	94709	20.765000	TMS
2224241:83616T108	355,695.00	NR	[NULL]	NR	[NULL]	SOURCEFIRE INC	47426	7.500000	TMS
2526889:836205AL8	36,508.45	BBB+	BAA1	BBB+	BBB+	SOUTH AFRICA GOVERNMENT INTERNATIONAL	4100000	0.008905	TMS
4876533 838518108	1,082,445.00	NR	[NULL]	[NULL]	[NULL]	SOUTH JERSEY INDUSTRIES	29575	36.600000	TMS
4672430 84129R100	205,524.27	NR	[NULL]	NR	[NULL]	SOUTHCOST FINANCIAL CORP	20573	9.990000	TMS
305869 842587107	7,904,443.24	BBB+mj	[NULL]	A-	[NULL]	SOUTHERN CO	200483	39.427000	TMS
2001305 84265V105	5,326,142.32	NR	[NULL]	[NULL]	[NULL]	SOUTHERN PERU COPPER CORP	241658	22.040000	TMS
305956 844030106	15,251,676.00	Bmj	[NULL]	B	[NULL]	SOUTHERN UNION CO NEW	693258	22.000000	TMS
4859574 844895102	175,049.28	NR	[NULL]	[NULL]	[NULL]	SOUTHWEST GAS CORP	5798	30.191322	TMS
2408666 84534EEE4	250.17	OTH	WR	A	[NULL]	SOUTHWESTERN BELL TEL CO	25000	0.010007	TMS
2933456:845437BJ0	5,645,339.46	BBB	BAA1	BBB	[NULL]	SOUTHWESTERN ELEC PWR CO	6000000	0.940890	TMS
306055 845905108	2,439,449.55	Bmj	[NULL]	B	[NULL]	SOVEREIGN BANCORP INC	306849	7.950000	TMS
1531089:84649R101	305,821.99	NR	[NULL]	NR	[NULL]	SPANSION INC CL A	151999	2.012000	TMS
2033955:84649RAA9	847,208.76	OTHmj	[NULL]	CCC+	[NULL]	SPANSION INC CNVBND#144A 2.25 %15Jun1	2621000	0.323239	TMS
2826520:846822AE4	9,282.88	NR	[NULL]	[NULL]	[NULL]	SPARTAN STORES INC SR SUB NT	1030000	0.009013	TMS
1889755:84743P308	32.76	AAmj	[NULL]	AA	[NULL]	SPECIAL VALUE EXPANSION FD LLCTAXABL	36	0.910000	MTS
1337165:84743Q207	36.40	A	AA3	AA	[NULL]	SPECIAL VALUE OPPORTUNITIES FDLIC MN	40	0.910000	MTS
2454640:84756N109	6,125,929.27	NR	[NULL]	NR	[NULL]	SPECTRA ENERGY PARTNERS LP	332389	18.430000	TMS
2408804 84760C107	50,891.88	NR	[NULL]	[NULL]	[NULL]	SPECTRANETICS CORP SHR	11514	4.420000	TMS
2682689 84762L105	761,527.85	NR	[NULL]	[NULL]	[NULL]	SPECTRUM BRANDS INC SHR	371477	2.050000	TMS
556304 847788106	9,095.34	Bmj	[NULL]	B+	[NULL]	SPEEDWAY MOTORSPORTS INC	482	18.870000	TMS
527356 848420105	78,592.50	NR	[NULL]	[NULL]	[NULL]	SPHERION CORP SHR	14970	5.250000	TMS
1629442:848565107	172,975.85	NR	[NULL]	[NULL]	[NULL]	SPIRE CORP	16745	10.330000	TMS
543156 852061100	7,616,478.73	Bmj	[NULL]	B	[NULL]	SPRINT NEXTEL CORPORATION	1220003	6.243000	TMS
1304481:852857200	35,094.13	NR	[NULL]	NR	[NULL]	STAMPS.COM INC	2559	13.714000	TMS
1075455:852891100	249,133.50	NR	[NULL]	[NULL]	[NULL]	STANCORP FINANCIAL GROUP	5033	49.500000	TMS
2264062:853254AA8	623,129.85	BBB+mm	BAA2	BBB+	A	STANDARD CHARTERED PLC VARIABLE RA	900000	0.692366	TMS
3157927:853254AC4	823.45	Amn	[NULL]	[NULL]	A	STANDARD CHARTERED PLC	100000	0.008234	TMS
306436 853626109	128,519.30	Bmj	[NULL]	B	[NULL]	STANDARD MICROSYSTEMS CORP	4870	26.390000	TMS
2819495:853763AA8	5,439,600.00	OTH	CAA1	CCC	[NULL]	STANDARD PACIFIC CORP CVT SENIOF	7500000	0.725280	TMS
1302145:854231107	164,886.14	NR	[NULL]	[NULL]	[NULL]	STANDEX INTERNATIONAL CORP	5893	27.980000	TMS
2197286:854532108	408,665.00	NR	[NULL]	NR	[NULL]	STANLEY INC	11045	37.000000	TMS
306497 854616109	1,111,894.34	Bmj	[NULL]	B+	[NULL]	STANLEY WORKS	24766	44.896000	TMS
306517 855030102	758,627.96	Bmj	[NULL]	B+	[NULL]	STAPLES INC	31263	24.266000	TMS
2403737:855082103	500,000.00	NR	[NULL]	[NULL]	[NULL]	***STAR ASIA FIN LTD ORD SHS 144A	250000	2.000000	TMS
1661225 85512C105	1,344,000.00	NR	[NULL]	[NULL]	[NULL]	STAR GAS PARTNERS LPLP	600000	2.240000	TMS

1479519;855244109	5,036,200.59	NR	[NULL]	[NULL]	[NULL]	***STARBUCKS CORP (GERMAN LIST	314507	16.013000	TMS
2563942;85528P108	421,050.06	NR	[NULL]	NR	[NULL]	STARENT NETWORKS CORP	34038	12.370000	TMS
306592 855707105	66,498.25	B	B2	B+	[NULL]	STATE AUTO FINANCIAL CORP	2275	29.230000	TMS
306643 857477103	2,521,691.34	AA	AAA	AA+	[NULL]	STATE STREET CORP SHR USD	45658	55.230000	TMS
8755994 858155203	333,255.33	NR	[NULL]	[NULL]	[NULL]	STEELCASE INC-CL A	32013	10.410000	TMS
3094106;85856G100	104,557.00	NR	[NULL]	NR	[NULL]	STELLARONE CORPORATION	5503	19.000000	TMS
306764 858586100	458,968.99	Bmj	[NULL]	B	[NULL]	STEPAN CO	8501	53.990000	TMS
1126971;858907108	617,327.56	NR	[NULL]	[NULL]	[NULL]	STERLING BANCSHARES INC/TX	52673	11.720000	TMS
8219002 858912108	1,210,504.88	NR	[NULL]	[NULL]	[NULL]	STERICYCLE INC	18947	63.889000	TMS
1664143 858915101	148,675.80	NR	[NULL]	[NULL]	[NULL]	STERLING RESOURCES LSHR CAC	116700	1.274000	TMS
448872 859152100	773,120.64	B-mj	[NULL]	B-	[NULL]	STERIS CORP	21193	36.480000	TMS
3586514 859319105	128,138.28	NR	[NULL]	[NULL]	[NULL]	STERLING FINANCIAL CSHR USD	9804	13.070000	TMS
2597750;859737207	3,605,963.75	NR	[NULL]	[NULL]	[NULL]	STERLITE INDUSTRIES 1 ADR REPR 01.00 S	373675	9.650000	TMS
306833 860372101	1,245,715.94	Bmj	[NULL]	B	[NULL]	STEWART INFORMATION SERVICES CORP	43694	28.510000	TMS
306842 860630102	109,994.15	Bmj	[NULL]	B	[NULL]	STIFEL FINANCIAL CORP	2399	45.850000	TMS
552548 86074Q102	1,372,471.46	OTHmj	[NULL]	C	[NULL]	STILLWATER MINING CO	190093	7.220000	TMS
1320374;86183Q100	555,925.50	NR	[NULL]	NR	[NULL]	UTS STONEMOR PARTNERS L P COMMON	36550	15.210000	TMS
543241 862685104	862,447.74	Bmj	[NULL]	B	[NULL]	STRATASYS INC	49623	17.380000	TMS
1384255;86272T106	1,157,637.60	NR	[NULL]	[NULL]	[NULL]	STRATEGIC HOTELS & RREIT USD	124880	9.270000	TMS
8197843 863167201	88,088.00	NR	[NULL]	[NULL]	[NULL]	STRATUS PROPERTIES ISHR USD	3146	28.000000	TMS
7769480 8635725N9	72,800,000.46	AAA	AAA	AAA	[NULL]	ARC 2001-BC1 A AMORT RESID COI	80000000	0.910000	MTS
630152 863572AS2	39,000.00	AAA	AAA	AAA	[NULL]	SLH 89-1 1 - H CMO SERIES 89-1SLH MTGE 1	2600	15.000000	MTS
729289 863572GE7	49,075,139.00	AAAmm	BAA3	AAA	AAA	SASCO 95-2 IIA CMO SER 95-2 STRUCTURE	49075139	1.000000	MTS
3616392 863572UX9	1,955,886.94	AAAmm	[NULL]	AAA	AAA	SASC 98-08 A-3 CMO SERIES 98-8STRUCTUI	2800000	0.698531	MTS
631876 863573CR0	0.00	AAA	AAA	AAA	[NULL]	SMART 91-5 5-I CMO SERIES 005 STRUCTUF	24873	0.000000	MTS
715639 863573CS8	50,000.00	AAA	AAA	AAA	[NULL]	SMART 91-5 5-GA CMO SERIES 005STRUCTI	10000	5.000000	MTS
715656 863573JK8	1,291.26	AAA	AAA	AAA	AAA	SMART 92-5 5-BO CMO SER 92-5 STRUCTUF	1709	0.755564	MTS
726773 863573NE7	22,464.12	AAA	AAA	AAA	[NULL]	SMART 92-9 9-AY CMO SERIES 009STRUCTL	2276	9.870000	MTS
726757 863573QH7	115,848.54	NR	[NULL]	NR	[NULL]	SMART 92-12 BY CMO SER 12 STRUCTUR	3581	32.350890	MTS
715662 863573QT1	4,024.53	AAA	AAA	AAA	[NULL]	SMART 93-1 1-AY CMO SERIES 001STRUCTL	3581	1.123855	MTS
715665 863573QV6	125,338.58	AAA	AAA	AAA	[NULL]	SMART 93-1 1-BY CMO SERIES 001STRUCTL	3716	33.729435	MTS
1525279;863576AN4	293,667.34	AAAmm	NR	AAA	AAA	SASC05-5 4-AX STRUCTURED ASSI	2361042	0.124380	MTS
1525279;863576AP9	98,481.53	AAAmm	NR	AAA	AAA	SASC05-5 4-PAX STRUCTURED ASS	755977	0.130271	MTS
1525280;863576AS3	230,942.79	AAAmm	NR	AAA	AAA	SASC 2005-5 PAX STRUCTURED AS	1329868	0.173658	MTS
1366883;863579AH1	1,639,320.90	NR	NR	NR	NR	SARM 2004-13 B4 STRUCTURED AD.	2751000	0.595900	MTS
1366582;863579AR9	3,716.29	AAA	AAA	AAA	NR	SARM 2004-12 3AX STRUCTURED AC	5284725	0.000703	MTS
1366594;863579BD9	40,543.98	AA	AA2	AA+	NR	SARM04-12 B1-X STRUCTURED AD.	43862000	0.000924	MTS
1366599;863579BF4	28,810.47	AAmj	NR	AA	NR	SARM04-12 B2-X STRUCTURED AD.	30364000	0.000949	MTS
1366606;863579BT4	1,808.40	A	A2	AA-	NR	SARM04-12 B3-X STRUCTURED AD.	3371000	0.000536	MTS
1386103;863579CW6	186.96	A	A2	AA-	NR	SARM04-14 B3-X STRUCTURED AD.	2737000	0.000068	MTS
1386152;863579DN5	12,423.44	NR	NR	NR	NR	SARM 2004-15 B6 STRUCTURED AD.	217955	0.057000	MTS
1406709;863579EG9	1,031,597.23	AAA	AAA	AAA	NR	SARM 2004-16 1A2 STRUCTURED AD	1456000	0.708515	MTS
1406725;863579FF0	821.01	A	A2	AA-	NR	SARM04-16 B3X STRUCTURED ADJ	2819000	0.000291	MTS
1427389;863579GS1	12.64	Bmj	NR	BB-	NR	SARM04-18 B7X STRUCTURED ADJ	1155000	0.000011	MTS
1452583;863579HS0	852.40	A	A2	AA-	NR	SARM04-20 B5X STRUCTURED ADJ	1850000	0.000461	MTS



1452597: 863579JF6	523,732.32	AAA	AAA	AAA	NR	SARM04-19 1A2X	STRUCTURED AD	69844000	0.007499	MTS
1848679: 863579K31	20,781,862.99	AAAmj	NR	AAA	AAA	SARM 2005-23 1A1	STRUCTURED AD	31000000	0.670383	MTS
1548560: 863579RP5	214,894.64	AAA	AAA	AAA	NR	SARM 2005-11 1A1	STRUCTURED AD	300000	0.716315	MTS
1549494: 863579SG4	9,225,000.00	AAA	AAA	AAA	NR	SARM 2005-5 A2	STRUCTURED ADJ	15000000	0.615000	MTS
1549494: 863579SH2	805,650.00	AAA	AAA	AAA	NR	SARM 2005-5 A3	STRUCTURED ADJ	1310000	0.615000	MTS
1638439: 863579WU8	9,000,000.00	AAA	AAA	AAA	NR	SARM 2005-16XS A3	STRUCTURED A	24000000	0.375000	MTS
1674726: 863579XT0	3,827,523.77	AAA	AAA	AAA	NR	SARM 2005-18 9A1	STRUCTURED AD	4495000	0.851507	MTS
2063688: 863581AD6	1,765,870.46	AAAmj	NR	AAA	NR	SARM 2006-6 1AX	STRUCTURED AD	97843000	0.018048	MTS
2063700: 863581AL8	632,066.40	OTHmn	NR	NR	CCC	SARM 2006-6 B1I	STRUCTURED ADJ	5040000	0.125410	MTS
3150575: 86358DAF5	1,382,525.00	AAAmj	NR	AAA	NR	SARM 2008-1 A32	STRUCTURED AD	3253000	0.425000	MTS
3150575: 86358DAL2	947,880.00	AAmj	NR	AA	NR	SARM 2008-1 B1	STRUCTURED ADJ	5266000	0.180000	MTS
3150575: 86358DAMC	346,780.00	Amj	NR	A	NR	SARM 2008-1 B2	STRUCTURED ADJ	2477000	0.140000	MTS
3150576: 86358DAN8	323,760.00	BBBmj	NR	BBB	NR	SARM 2008-1 B3	STRUCTURED ADJ	1704000	0.190000	MTS
1098058: 86358EAL0	975,000.00	AAAmj	NR	AAA	AAA	SAIL 2003-BC2 A3	SAIL	1500000	0.650000	MTS
1098058: 86358EAP1	5,000.00	OTHmn	NR	CCC	CC	SAIL 2003-BC2 M2	SAIL	25000	0.200000	MTS
1098059: 86358EAS5	105,100.00	OTH	CA	CCC	C	SAIL 2003-BC2 B	SAIL	1051000	0.010000	MTS
1001379: 86358R2G1	14,675,859.81	AAA	AAA	AAA	AAA	SASCO 02-16A 4A-1	STRUC ASST SE	20000000	0.733793	MTS
1001380: 86358R2H9	1,100,685.99	AAA	AAA	AAA	AAA	SASCO 02-16A 4A-2	STRUC ASST SE	1500000	0.733791	MTS
8331124 86358RDX2	438,995.09	AAA	AAA	AAA	[NULL]	SASCO 01-SB1-A5 CMO SER 01-SB1	STRUCT	535000	0.820552	MTS
8331132 86358REF0	275,764.88	Bmj	B2	[NULL]	[NULL]	SASCO 01-SB1-B5 CMO SER 01-SB1	STRUCT	1611500	0.171123	MTS
8846055 86358RLS4	6,045.70	Amj	AA3	NR	AA	SASCO 16 H B2-X	STRUCTURED AS	302285	0.020000	MTS
9725207 86358RP68	429,955.07	AAA	AAA	AAA	AAA	SASCO 2002-11A 2A-1	STRUC ASST SE	565000	0.760982	MTS
9857760 86358RR66	5,374,748.53	AAA	AAA	AAA	AAA	SASCO 02-14A 2A1-1	STRUC ASST SE	7378000	0.728483	MTS
9089220 86358RSE8	1,209,411.91	AAA	AAA	AAA	NR	SASCO 01-21A 1A-1 CMO SER 01	STRUC AS	1650000	0.732977	MTS
9089224 86358RSJ7	5,607,000.00	AAA	AAA	AAA	NR	SASCO 01-21A B1 CMO SER 01	STRUC AS	6300000	0.890000	MTS
9205268 86358RUC5	1,951,600.00	AAA	AAA	AAA	AAA	SASCO 02-1A 2A1	STRUCTURED AS	3280000	0.595000	MTS
9205320 86358RUE5	2,490,688.05	AAA	AAA	AAA	AAA	SASCO 02-1A 3A1	STRUC ASST SEC	3380000	0.736890	MTS
9205293 86358RUH8	361,698.67	AAA	AAA	AAA	AAA	SASCO 02-1A 4A	STRUC ASST SEC	500000	0.723397	MTS
9862378 86358RW25	0.00	AAmj	NR	AA	NR	SASCO 02-13 BX	STRUCTURED AS	1380333	0.000000	MTS
9356102 86358RXV4	1,011,862.37	OTHmn	[NULL]	[NULL]	CCC	SASCO 02-AL1 B-5 CMO SER 02	STRUC AS	7873000	0.128523	MTS
1001389: 86358RY27	46,336.99	AA	AA2	AA	NR	SASCO 02-16A B1-1X	STRUCTURED A	2683000	0.017271	MTS
9464395 86358RYX9	466,533.36	AAA	AAA	AAA	AAA	SASCO 2002-5A 3A	STRUC ASST SE	632000	0.738186	MTS
2224714: 863592AF8	108,084.00	AAA	AAA	AAA	NR	SASC 2006-RF3 1AX	STRUCTURED A	675525	0.160000	MTS
2224714: 863592AH4	492,701.56	AA	AA2	AA+	NR	SASC 2006-RF3 1B1	STRUCTURED A	832000	0.592189	MTS
2224714: 863592AJ0	526,147.96	A	A2	AA	NR	SASC 2006-RF3 1B2	STRUCTURED A	832000	0.632389	MTS
2224716: 863592AM3	225,687.40	B	B2	B	NR	SASC 2006-RF3 1B5	STRUCTURED A	478000	0.472149	MTS
2224716: 863592AN1	162,801.54	NR	NR	NR	NR	SASC 2006-RF3 1B6	STRUCTURED A	821859	0.198089	MTS
2224718: 863592AS0	113,369.21	AAA	AAA	AAA	NR	SASC 2006-RF3 3AX	STRUCTURED A	692911	0.163613	MTS
2224719: 863592AU5	1,242,805.89	AA	AA2	AA	NR	SASC 2006-RF3 2B1	STRUCTURED A	1867000	0.665670	MTS
2224719: 863592AV3	421,561.56	A	A2	A+	NR	SASC 2006-RF3 2B2	STRUCTURED A	868000	0.485670	MTS
2224720: 863592AX9	81,900.00	BB	BA2	BBB	NR	SASC 2006-RF3 2B4	STRUCTURED A	260000	0.315000	MTS
1176225: 86359A3E1	120,978,000.00	AAA	AAA	AAA	NR	SASCO 2003-31A 2A7	STRUCTURED A	1.21E+08	0.100000	MTS
1189449: 86359A5X7	44,433.25	AAmj	NR	AA	NR	SASCO 2003-34A B1-I-X	STRUCTURED /	3585000	0.012394	MTS
1038176: 86359ACH4	11,144.21	A	A2	AA	NR	SASCO 2002-21A B2-1-X	STRUCTURED	4071000	0.002737	MTS
1038810: 86359ADL4	413,636.50	AAA	AAA	AAA	NR	SASCO 02-23 A7	STRUCTURED AS	500000	0.827273	MTS

1049579: 86359AEE9	13,369.70	A	A2	AA+	NR	SASCO 2002-25A B2-I-X	STRUCTURED /	1449000	0.009227	MTS
1049984: 86359AFH1	57,069.00	OTH	C	CCC	C	ARC 2002 BC9 B	ARC 2002 BC9 B	2238000	0.025500	MTS
1073196: 86359AKV4	9,260.92	A	A2	AA	NR	SASCO 2003-2A B2-1-X	STRUCTURED /	2411000	0.003841	MTS
1084966: 86359AMP5	11,136,639.02	AAA	AAA	AAA	NR	SASCO 2003-6A 1-A1	STRUC ASST SE	15000000	0.742443	MTS
1084967: 86359AMW	363,599.09	AAA	AAA	AAA	NR	SASCO 2003-6A 4-A1	STRUC ASST SE	510000	0.712939	MTS
1163362: 86359AT78	210,659.08	AAA	AAA	AAA	NR	SASCO 2003-26A 5A	STRUC ASST SE	301000	0.699864	MTS
1123132: 86359AWY1	103,480.00	OTHmj	NR	D	NR	SASCO 2003 AL2 B5	STRUCTURED AS	10348000	0.010000	MTS
1476330: 86359B2J9	205,259.02	AAA	AAA	AAA	NR	SASC 2005-2XS 2A2	STRUCTURED AS	280000	0.733068	MTS
1499795: 86359B4V0	1,884,063.00	AAA	AAA	AAA	NR	SASC05-4XS 1-A4B	STRUCTURED AS	3000000	0.628021	MTS
1525741: 86359B7Q8	216,575.58	AAA	AAA	AAA	NR	SASC05-7XS 1A1C	STRUCTURED AS	250000	0.866302	MTS
1189798: 86359BAA9	7,727.52	AAA	AAA	AAA	AAA	SASCO 2003-33H 1A1	STRUCTURED A	10000	0.772752	MTS
1189505: 86359BAY7	110,046.40	OTHmj	[NULL]	CC	NR	SASCO 2003-36XS M3	STRUCTURED /	4360000	0.025240	MTS
1202525: 86359BDC2	1,020,190.84	BBmj	NR	BB	NR	SASCO 2003-35 B4	STRUCTURED AS	1427000	0.714920	MTS
1386172: 86359BF55	59,925.00	BBBmj	NR	BBB	NR	SASC 2004-18H B3	STRUCTURED AS	799000	0.075000	MTS
1386187: 86359BF89	200.00	OTHmj	NR	D	NR	SASC 2004-18H B5	STRUCTURED AS	200000	0.001000	MTS
1227746: 86359BFX4	0.00	NR	NR	NR	NR	SASCO 2004-2AC B6	STRUC ASST SE	397881	0.000000	MTS
1231554: 86359BGB1	502,618.17	AAA	AAA	AAA	NR	SARM 2004-1 3A1	STRUCTURED AD.	695000	0.723192	MTS
1257129: 86359BKB6	780,810.52	AAA	AAA	AAA	NR	SARM 2004-3AC A2	STRUC ADJUSTA	1100000	0.709828	MTS
1257409: 86359BLB5	9,950,900.75	AAA	AAA	AAA	NR	SARM 2004-2 2A	STRUC ASST SEC	13557463	0.733980	MTS
1316410: 86359BTF8	696,713.85	AAA	AAA	AAA	NR	SARM 2004-6 5A1	STRUCTURED AD.	800000	0.870892	MTS
1316414: 86359BTJ0	357,765.52	AAA	AAA	AAA	NR	SARM 2004-6 5A4	STRUCTURED AD.	604000	0.592327	MTS
1316418: 86359BTR2	12,319.80	Amj	NR	A	NR	SARM 2004-6 B2-X	STRUCTURED AD	12923000	0.000953	MTS
1339574: 86359BVG3	4,159,897.01	AAA	AAA	AAA	[NULL]	STRUCTURED ADJUSTABLE RATE MORTGA		6200000	0.670951	MTS
1351954: 86359BYH8	83,730.97	AAmj	NR	AA	NR	SARM04-10 B1-X	STRUCTURED AD.	62097000	0.001348	MTS
1530743: 86359DAA5	2,966,250.00	AAAmm	NR	AAA	AAA	SASC 2005-8 A	STRUCTURED ASSI	42375000	0.070000	MTS
1574111: 86359DDZ7	3,876,409.55	AAAmm	AAA	NR	AAA	SASC 2005-11H A3	STRUCTURED AS	6541000	0.592633	MTS
1574115: 86359DEK9	1,936.01	OTHmn	NR	NR	C	SASC 2005-11H B6	STRUCTURED AS	624520	0.003100	MTS
1574066: 86359DEME	2,129,469.00	AAA	AAA	AAA	NR	SASC05-9XS 1A3A	STRUCTURED AS	3000000	0.709823	MTS
1608868: 86359DJJ7	165,050.58	OTHmj	NR	CCC	NR	SASC 2005-14 B6	STRUCTURED AS	1942000	0.084990	MTS
1609275: 86359DKME	220,659.12	AAA	AAA	AAA	NR	LEH XS 05-1 2A2	LEHMAN XS TRUST	450000	0.490354	MTS
1609276: 86359DKT3	1,050,000.00	AAA	AAA	AAA	NR	LEH XS 05-1 3A3A	LEHMAN XS TRUS	3000000	0.350000	MTS
1609303: 86359DLE5	15,167,470.22	AAA	AAA	AAA	NR	LEH XS 05-1 2A1	LEHMAN XS TRUST	20750000	0.730962	MTS
1638484: 86359DMU8	4,706,360.89	AAA	AAA	AAA	NR	LEH XS 05-2 2A1A	LEHMAN XS TRUS	5500000	0.855702	MTS
1703344: 86359DSV0	149,169.89	AAA	AAA	AAA	NR	SASC05-17 PAX	STRUCTURED AS	819156	0.182102	MTS
1277792: 86359LAA7	1,044,134.63	AAA	AAA	AAA	NR	SAMI 2003-AR4 A1	STRUCTURED AS	1500000	0.696090	MTS
1368846: 86359LDY2	1,049,635.51	AAA	AAA	AAA	NR	SAMI 2004-AR5 1A2	STRUCTURED AS	2000000	0.524818	MTS
2146995: 86359WAC1	953,125.00	OTH	BA1	CCC	NR	SASC 2006-S3 M1	STRUCTURED AS	20000000	0.047656	MTS
2146995: 86359WAE1	90,000.00	OTH	CAA1	CC	NR	SASC 2006-S3 M3	STRUCTURED AS	6000000	0.015000	MTS
2146995: 86359WAF2	126,281.25	OTH	C	D	NR	SASC 2006-S3 M4	STRUCTURED AS	10776000	0.011719	MTS
1990699: 86359XAF0	284,900.00	A	AA3	AA+	BB	SASC 2006-AM1 M1	STRUCTURED AS	814000	0.350000	MTS
1991571: 86360BAQ1	288,448.17	AAmm	NR	AAA	AA	SARM 2006-4 7A4	STRUCTURED AD.	870000	0.331550	MTS
1991573: 86360BAT5	106,511.67	OTHmn	NR	NR	C	SARM 2006-4 B31	STRUCTURED AD.	4593000	0.023190	MTS
1991576: 86360BBC1	10,045.00	OTHmn	NR	NR	C	SARM 2006-4 B51	STRUCTURED AD.	2009000	0.005000	MTS
1991577: 86360BBF4	156,902.90	OTHmm	NR	CC	C	SARM 2006-4 B72	STRUCTURED AD.	3157000	0.049700	MTS
2226276: 86360DAA2	163,908.42	AAAmj	NR	AAA	NR	SASCO 2006-11 A1	STRUCTURED AS	200000	0.819542	MTS

2054572;86360JAG6	1,317,383.09	BBB+	BAA1	AAA	NR	SAMI 2006-AR5 2A3	STRUCTURED AS	2726000	0.483266	MTS
2026816;86360MAB0	1,341,675.95	AAA	AAA	AAA	NR	SASC06-6 1A2	STRUCTURED ASSE	75000000	0.017889	MTS
2026817;86360MAD0	770,658.56	AAA	AAA	AAA	NR	SASC06-6A 2A2	STRUCTURED ASS	65000000	0.011856	MTS
2028086;86360NAE2	21,987.00	OTHmm	NR	CC	C	SARM 2006-5 B8II	STRUCTURED ADJ	2443000	0.009000	MTS
2028069;86360NAM4	1,147,710.91	AAAmn	NR	AAA	AAA	SARM 2006-5 2AX	STRUCTURED AD	91262000	0.012576	MTS
2028074;86360NAX0	5,000.00	OTHmn	NR	NR	C	SARM 2006-5 B3I	STRUCTURED ADJ	1000000	0.005000	MTS
2028079;86360NBE1	52,380.90	OTHmn	NR	NR	CC	SARM 2006-5 B6II	STRUCTURED ADJ	1221000	0.042900	MTS
2063213;86360VAB0	1,264,353.42	AAA	AAA	AAA	NR	SASC 2006-8 1A2	STRUCTURED ASSE	75000000	0.016858	MTS
2107443;86360XAK6	131,810.00	OTHmm	C	NR	BBB-	SASC 2006-GEL3 M7	STRUCTURED A	3766000	0.035000	MTS
2107444;86360XAL4	75,320.00	OTHmm	C	NR	BB+	SASC 2006-GEL3 B1	STRUCTURED A'	3766000	0.020000	MTS
2108230;86361AAE9	465,156.67	BBB	BAA2	BBB	NR	SASC 2006-RF2 B3	STRUCTURED AS	711000	0.654229	MTS
2108230;86361AAF6	323,547.42	BB	BA2	BB	NR	SASC 2006-RF2 B4	STRUCTURED AS	553000	0.585077	MTS
2108230;86361AAG4	162,468.35	B	B2	B	NR	SASC 2006-RF2 B5	STRUCTURED AS	395000	0.411312	MTS
2107464;86361BAL1	718,387.20	BBB+mm	NR	A-	AAA	SARM 2006-7 4AX	STRUCTURED AD	74832000	0.009600	MTS
2107463;86361BAU1	7,180.00	OTHmn	NR	NR	C	SARM 2006-7 B4I	STRUCTURED ADJ	1436000	0.005000	MTS
2107464;86361BAV9	20,672.00	OTHmm	NR	CC	C	SARM 2006-7 B5I	STRUCTURED ADJ	1292000	0.016000	MTS
2151907;86361JAC4	899,736.49	AAAmn	NR	AAA	AAA	SARM 2006-8 1-A2X	STRUCTURED AC	67925000	0.013246	MTS
2151907;86361JAE0	1,003,382.15	AAAmn	NR	AAA	AAA	SARM 2006-8 1-AX	STRUCTURED AD	3.12E+08	0.003218	MTS
2151909;86361JAG5	4,041,273.73	AAAmn	NR	AAA	AAA	SARM 2006-8 2A2	STRUCTURED AD,	5484000	0.736921	MTS
2151909;86361JAK6	3,466,613.22	AAAmn	NR	AAA	AAA	SARM 2006-8 2AS	STRUCTURED AD	35704000	0.097093	MTS
2151910;86361JAU4	4,322,956.20	AAAmn	NR	AAA	AAA	SARM 2006-8 3AS	STRUCTURED AD	61000000	0.070868	MTS
2151911;86361JBC3	469,605.69	AAAmn	NR	AAA	AAA	SARM 2006-8 4-AX	STRUCTURED AD	2.7E+08	0.001739	MTS
2151913;86361JBM1	108,337.49	OTHmn	NR	NR	CC	SARM 2006-8 B5II	STRUCTURED ADJ	1187000	0.091270	MTS
2185402;86361PAB2	2,359,500.00	AAAmj	NR	AAA	B	SARM 2006-9 1-A2	STRUCTURED AD,	9438000	0.250000	MTS
2185402;86361PAD8	1,305,516.07	AAAmn	NR	AAA	AAA	SARM 2006-9 1-PAX	STRUCTURED AC	90060435	0.014496	MTS
2185403;86361PAL0	1,900,561.32	AAAmn	NR	AAA	AAA	SARM 2006-9 II-AX	STRUCTURED AD,	1.55E+08	0.012289	MTS
2186022;86361PAZ9	60,830.52	OTHmn	NR	NR	C	SARM 2006-9 B4-I	STRUCTURED ADJ	898000	0.067740	MTS
2186035;86361PBD7	134,074.22	OTHmn	NR	NR	C	SARM 2006-9 B8-II	STRUCTURED ADJ	1673000	0.080140	MTS
2226241;86361QAC8	202,576.46	AAAmn	NR	AAA	AAA	SARM 2006-10 1AX	STRUCTURED AC	86098000	0.002353	MTS
2226245;86361QAR5	1,910,231.67	OTHmm	NR	CCC	B	SARM 2006-10 B1II	STRUCTURED AD,	4911000	0.388970	MTS
2226245;86361QAW-	30,102.59	OTHmm	NR	D	C	SARM 2006-10 B5I	STRUCTURED AD,	941000	0.031990	MTS
2452693;86362CAG9	52,763.67	BB	BA2	BBB-	NR	SASC 2007-RF1 B4	STRUCTURED AS	822000	0.064189	MTS
2452693;86362CAH7	40,459.51	B	B2	B+	NR	SASC 2007-RF1 B5	STRUCTURED AS	705000	0.057389	MTS
2452694;86362CAJ3	14,104.73	NR	NR	NR	NR	SASC 2007-RF1 B6	STRUCTURED AS	1060506	0.013300	MTS
3094343;86362DAC6	1,859,308.50	AAAmj	NR	AAA	NR	SASC 2008-RF1 AO	STRUCTURED AS	2402209	0.773999	MTS
3094341;86362DAG7	22,024.80	BBmj	NR	BB	NR	SASC 2008-RF1 B4	STRUCTURED AS	322000	0.068400	MTS
3094342;86362DAH5	15,790.30	Bmj	NR	B	NR	SASC 2008-RF1 B5	STRUCTURED AS	269000	0.058700	MTS
2261774;86362HAH6	4,510.00	B-	B3	BBB	NR	SARM 2006-11 M2	STRUCTURED AD	902000	0.005000	MTS
2261775;86362HAN3	403,013.60	OTHmj	NR	CC	NR	SARM 2006-11 M7	STRUCTURED AD	1804000	0.223400	MTS
2261793;86362HAQ6	291,210.44	OTHmm	NR	CCC	CCC	SARM 2006-11 B2II	STRUCTURED AD,	2372000	0.122770	MTS
2261794;86362HAR4	198,455.76	OTHmn	NR	NR	C	SARM 2006-11 B3II	STRUCTURED AD,	1368000	0.145070	MTS
2261794;86362HAT0	111,191.04	OTHmn	NR	NR	C	SARM 2006-11 B4II	STRUCTURED AD,	912000	0.121920	MTS
2764939;86362NAB6	0.00	AAAmn	NR	AAA	AAA	SARM 2007-8 1A2	STRUCTURED AD,	48000	0.000000	MTS
2764940;86362NAH3	5,330,475.00	AAmm	NR	AAA	AA	SARM 2007-8 2A4	STRUCTURED AD,	23691000	0.225000	MTS
2764949;86362NAJ9	2,446,726.27	AAAmn	NR	AAA	AAA	SARM 2007-8 2-AX	STRUCTURED AD	2.47E+08	0.009888	MTS

2764940f 86362NAK6	475,819.20	AAmj	NR	AA+	BB	SARM 2007-8 M1	STRUCTURED AD.	8304000	0.057300	MTS
2764940f 86362NAM2	111,492.40	AAmj	NR	AA	BB	SARM 2007-8 M-3	STRUCTURED AD.	2642000	0.042200	MTS
2764940f 86362NANC	160,267.20	Amj	NR	A	B	SARM 2007-8 M4	STRUCTURED AD.	4152000	0.038600	MTS
2764945f 86362NAQ3	60,195.30	BBBmj	NR	BBB	CCC	SARM 2007-8 M6	STRUCTURED AD.	1887000	0.031900	MTS
2764946f 86362NAS9	2,513,984.04	BBBmn	NR	NR	BBB	SARM 2007-8 2B1	STRUCTURED AD.	6054000	0.415260	MTS
2764948f 86362NAU4	108,525.00	Bmn	NR	NR	B	SARM 2007-8 2B3	STRUCTURED AD.	1447000	0.075000	MTS
2373399f 86362QAJ2	157,920.00	BBB+	CA	BBB+	BB+	SASCO 2007-GEL1 M6	STRUCTURED ,	2632000	0.060000	MTS
2373400f 86362QAK9	90,000.00	BBB	C	BBB	BB	SASCO 2007-GEL1 M7	STRUCTURED ,	2000000	0.045000	MTS
2373400f 86362QAL7	121,830.00	BB	C	BBB-	BB	SASCO 2007-GEL1 M8	STRUCTURED ,	4061000	0.030000	MTS
2326189f 86362RAE1	1,293,336.41	AAAmn	NR	AAA	AAA	SARM 2006-12 2AX	STRUCTURED AC	1.32E+08	0.009792	MTS
2326189f 86362RAF8	752,189.19	AAAmn	NR	AAA	AAA	SARM 2006-12 2PAX	STRUCTURED AD	74621943	0.010080	MTS
2326190f 86362RAN1	62,930.00	OTHmj	NR	CC	NR	SARM 2006-12 M7	STRUCTURED AD	1798000	0.035000	MTS
2367683f 86362TAH0	801,255.94	AAAmn	NR	AAA	AAA	SARM 2007-1 2AX	STRUCTURED AD	80254000	0.009984	MTS
2367679f 86362TAN7	1,897.00	OTHmj	NR	CCC	NR	SARM 2007-1 M-5	STRUCTURED AD.	1897000	0.000100	MTS
2367684f 86362TAX5	1,999.18	NR	NR	NR	NR	SARM 2007-1 B6II	STRUCTURED ADJ	512609	0.003900	MTS
2407363f 86362UAF1	818,920.20	AAAmn	NR	AAA	AAA	SARM 2007-2 2AX	STRUCTURED AD	1.45E+08	0.005664	MTS
2407362f 86362UAH7	41,792.80	OTH	CA	BB	NR	SARM 2007-2 M2	STRUCTURED AD.	3073000	0.013600	MTS
2407362f 86362UAJ3	61,450.00	Bmj	NR	BB-	NR	SARM 2007-2 M3	STRUCTURED AD.	4916000	0.012500	MTS
2407362f 86362UAK0	13,968.60	Bmj	NR	B	NR	SARM 2007-2 M4	STRUCTURED AD.	2253000	0.006200	MTS
2407362f 86362UAL8	2,868.00	OTHmj	NR	CCC	NR	SARM 2007-2 M5	STRUCTURED AD.	2868000	0.000100	MTS
2407362f 86362UAM6	17,203.20	OTHmj	NR	CC	NR	SARM 2007-2 M6	STRUCTURED AD.	2048000	0.008400	MTS
2407363f 86362UAN4	36,423.60	OTHmj	NR	CC	NR	SARM 2007-2 M7	STRUCTURED AD.	2868000	0.012700	MTS
2407364f 86362UAP9	104,085.00	BBmn	NR	NR	BB	SARM 2007-2 B1II	STRUCTURED ADJ	2313000	0.045000	MTS
2407365f 86362UAS3	11,132.00	OTHmn	NR	NR	C	SARM 2007-2 B4II	STRUCTURED ADJ	506000	0.022000	MTS
2369319f 86362XAC2	31,266.87	BB	BA1	AAA	NR	SAMI 2007-AR1 1A3	STRUCTURED AS	270000	0.115803	MTS
2369319f 86362XAR9	62,417.94	BB	BA2	AAA	NR	SAMI 2007-AR1 2A3	STRUCTURED AS	539000	0.115803	MTS
2325250f 86363AAA5	16,000,000.00	B	AA3	B	NR	SASC 2006-S4 A	STRUCTURED ASS	32000000	0.500000	MTS
2559887f 86363BAD7	41,600,000.00	AAmn	NR	AA	AA	SASC 2007-RM1 M2	STRUCTURED AD	52000000	0.800000	MTS
2559888f 86363BAF2	24,420,000.00	Amm	NR	A	A	SASC 2007-RM1 M3	STRUCTURED AD	33000000	0.740000	MTS
2365858f 86363CAB9	1,705,318.27	AAA	AAA	AAA	NR	SASC07-2 1A2	STRUCTURED ASS	95760000	0.017808	MTS
2452729f 86363GAC8	10,290,785.28	BBB	BAA2	AAA	NR	SARM 2007-3 1-AX	STRUCTURED AD	4.05E+08	0.025440	MTS
2452726f 86363GAE4	4,648,343.27	AAAmj	NR	AAA	A	SARM 2007-3 2A2	STRUCTURED AD.	8181000	0.568188	MTS
2452726f 86363GAF1	1,054,891.09	AAAmn	NR	AAA	AA	SARM 2007-3 3A1	STRUCTURED AD.	1460000	0.722528	MTS
2452726f 86363GAG9	3,215,199.15	AAAmj	NR	AAA	A	SARM 2007-3 3A2	STRUCTURED AD.	5562000	0.578065	MTS
2452727f 86363GAK0	7,545,887.23	AAAmn	NR	AAA	AAA	SARM 2007-3 4A2	STRUCTURED AD.	13418000	0.562370	MTS
2452727f 86363GAM6	8,077,867.16	AAAmn	NR	AAA	AAA	SARM 2007-3 4A4	STRUCTURED AD.	10928000	0.739190	MTS
2452727f 86363GAN4	5,212,996.70	AAAmj	NR	AAA	A	SARM 2007-3 4A5	STRUCTURED AD.	8909000	0.585138	MTS
2452727f 86363GAP9	334,906.93	AAAmn	NR	AAA	AAA	SARM 2007-3 4-AX	STRUCTURED AD	53418000	0.006270	MTS
2452728f 86363GBF0	51,906.40	OTHmn	NR	NR	C	SARM 2007-3 B4II	STRUCTURED ADJ	1612000	0.032200	MTS
2452728f 86363GBH6	14,669.51	NR	NR	NR	NR	SARM 2007-3 B6II	STRUCTURED ADJ	1011690	0.014500	MTS
2452729f 86363GBK9	32,126.40	OTHmn	NR	CC	C	SARM 2007-3 B53	STRUCTURED AD.	1104000	0.029100	MTS
2499906f 86363LAE3	1,099,800.00	OTH	CA	CCC	NR	SARM 2007-4 M-3	STRUCTURED AD.	6500000	0.169200	MTS
2499906f 86363LAF0	538,350.40	OTH	CA	CCC	NR	SARM 2007-4 M-4	STRUCTURED AD.	2708000	0.198800	MTS
2499907f 86363LAG8	463,363.60	OTH	CA	CC	NR	SARM 2007-4 M-5	STRUCTURED AD.	3521000	0.131600	MTS
2499907f 86363LAH6	298,421.60	OTH	CA	CC	NR	SARM 2007-4 M-6	STRUCTURED AD.	2708000	0.110200	MTS

2499906	86363LAM5	6,229,750.00	BB	BA2	BB	NR	SARM 2007-4 1-A4	STRUCTURED AD	49838000	0.125000	MTS
2498018	86363PAB0	1,735,044.49	AAAmj	NR	AAA	NR	SASC 2007-3 1A2	STRUCTURED AS	99551902	0.017429	MTS
2499839	86363PAE4	995,913.80	AAAmj	NR	AAA	NR	SASC 2007-3 2A2	STRUCTURED AS	59050363	0.016865	MTS
2561288	86363WAG	184,800.00	AAA	AAA	AAA	A	SASC 2007-BC3 2A3	STRUCTURED A	330000	0.560000	MTS
2561336	86363XAG2	4,605,653.94	Bmm	NR	B	A	SARM 2007-5 2-A4	STRUCTURED AD	7869000	0.585291	MTS
2561336	86363XAH0	1,703,393.19	AAAmj	NR	AAA	AAA	SARM 2007-5 2-AX	STRUCTURED AD	1.5E+08	0.011360	MTS
2561337	86363XAK3	3,844,875.00	Bmm	NR	B	A	SARM 2007-5 3-A2	STRUCTURED AD	10253000	0.375000	MTS
2561341	86363XAN7	197,365.40	OTHmj	NR	CCC	NR	SARM 2007-5 M-3	STRUCTURED AD	5513000	0.035800	MTS
2561341	86363XAP2	52,567.20	OTHmj	NR	CC	NR	SARM 2007-5 M-4	STRUCTURED AD	1788000	0.029400	MTS
2561341	86363XAQ0	40,230.00	OTHmj	NR	CC	NR	SARM 2007-5 M-5	STRUCTURED AD	1490000	0.027000	MTS
2561341	86363XAR8	33,823.00	OTHmj	NR	CC	NR	SARM 2007-5 M-6	STRUCTURED AD	1490000	0.022700	MTS
2561342	86363XAT4	503,664.20	OTHmj	NR	CCC	NR	SARM 2007-5 B1-II	STRUCTURED ADJ	8203000	0.061400	MTS
2561342	86363XAY3	35,250.60	OTHmj	NR	CC	NR	SARM 2007-5 B5-II	STRUCTURED ADJ	1526000	0.023100	MTS
2620006	86364CAF9	19,065.45	AAAmj	NR	AAA	AAA	SARM07-6 3-A1	STRUCTURED ADJ	25000	0.762618	MTS
2620007	86364CAG7	10,617,750.00	AAAmj	NR	AAA	BBB	SARM07-6 3-A2	STRUCTURED ADJ	38610000	0.275000	MTS
2620009	86364CAM4	64,800.00	Bmj	NR	B	NR	SARM07-6 M5	STRUCTURED ADJ	2160000	0.030000	MTS
2620009	86364CAP7	53,352.00	OTHmj	NR	CC	NR	SARM07-6 M7	STRUCTURED ADJ	2160000	0.024700	MTS
2620010	86364CAQ5	313,589.90	BBmj	NR	BB	NR	SARM07-6 B1-II	STRUCTURED ADJ	6773000	0.046300	MTS
2620011	86364CAS1	53,846.40	OTHmj	NR	CCC	NR	SARM07-6 B3-II	STRUCTURED ADJ	1896000	0.028400	MTS
2620012	86364CAV4	4,279.73	NR	NR	NR	NR	SARM07-6 B6-II	STRUCTURED ADJ	951051	0.004500	MTS
2703662	86364DAE0	2,040,003.54	AAAmj	NR	AAA	AAA	SARM 2007-7 2-A1X	STRUCTURED AC	1.29E+08	0.015840	MTS
2703662	86364DAG5	949,377.74	AAAmj	NR	AAA	AAA	SARM 2007-7 2-A2X	STRUCTURED AC	43184941	0.021984	MTS
2703662	86364DAH3	6,982,325.00	AAAmj	NR	AAA	BBB	SARM 2007-7 2-A3	STRUCTURED AD	39899000	0.175000	MTS
2703662	86364DAT7	2,750,332.46	AAAmj	NR	AAA	AAA	SARM 2007-7 2-AS2	STRUCTURED AC	5100000	0.539281	MTS
2703661	86364DAZ3	200,837.10	AAmj	NR	AA	NR	SARM 2007-7 M4	STRUCTURED AD	4493000	0.044700	MTS
2703660	86364DBB5	74,389.50	BBB-mj	NR	BBB-	NR	SARM 2007-7 M6	STRUCTURED AD	2439000	0.030500	MTS
2703658	86364DBK5	9,641.59	NR	NR	NR	NR	SARM 2007-7 2-B6	STRUCTURED AD	1252155	0.007700	MTS
2619334	86364GAE3	1,851,300.00	BBB+mm	A3	CCC	A	SASCO 2007-TC1 M3	STRUCTURED A	4114000	0.450000	MTS
2619334	86364GAF0	751,600.00	BBB+mm	BAA1	CCC	A-	SASCO 2007-TC1 M4	STRUCTURED A	1879000	0.400000	MTS
2823286	86364JAB3	3,021,550.00	AAAmj	NR	AAA	BB	SARM 2007-9 1A2	STRUCTURED AD	17266000	0.175000	MTS
2823293	86364JAC1	1,458,640.13	AAAmj	NR	AAA	AAA	SARM 2007-9 1AX	STRUCTURED AD	1.73E+08	0.008448	MTS
2823293	86364JAF4	2,680,657.92	AAAmj	NR	AAA	AAA	SARM 2007-9 2-AX	STRUCTURED AD	2.91E+08	0.009216	MTS
2823287	86364JAG2	266,016.80	AAmj	NR	AA+	B	SARM 2007-9 M1	STRUCTURED AD	4963000	0.053600	MTS
2823288	86364JAH0	111,148.80	AAmj	NR	AA+	B	SARM 2007-9 M2	STRUCTURED AD	2481000	0.044800	MTS
2823288	86364JAJ6	59,284.80	AAmj	NR	AA	CCC	SARM 2007-9 M3	STRUCTURED AD	1432000	0.041400	MTS
2823288	86364JAK3	95,091.30	Amj	NR	AA-	CC	SARM 2007-9 M4	STRUCTURED AD	2577000	0.036900	MTS
2823289	86364JAL1	31,037.50	Amj	NR	A	CC	SARM 2007-9 M5	STRUCTURED AD	955000	0.032500	MTS
2823289	86364JAM9	38,936.00	BBB+mj	NR	A-	CC	SARM 2007-9 M6	STRUCTURED AD	1240000	0.031400	MTS
2823289	86364JAN7	31,487.50	BBB-mj	NR	BBB-	C	SARM 2007-9 M7	STRUCTURED AD	1145000	0.027500	MTS
2823290	86364JAP2	5,111,052.48	AAmj	NR	AA	NR	SARM 2007-9 2-B1	STRUCTURED AD	11714000	0.436320	MTS
2823290	86364JAR8	1,029,035.28	BBBmj	NR	BBB	NR	SARM 2007-9 2-B3	STRUCTURED AD	1378000	0.746760	MTS
2823290	86364JAT4	1,318,036.02	BBmj	NR	BB	NR	SARM 2007-9 2-B4	STRUCTURED AD	1722000	0.765410	MTS
2879465	86364PAB9	6,256,425.00	AAAmj	NR	AAA	A	SARM 2007-10 1A2	STRUCTURED AD	35751000	0.175000	MTS
2879476	86364PAC7	1,990,590.62	AAAmj	NR	AAA	AAA	SARM 2007-10 1-AX	STRUCTURED AC	2.38E+08	0.008352	MTS
2879465	86364PAGE8	253,012.30	AAmj	NR	AA+	BB	SARM 2007-10 M1	STRUCTURED AD	5153000	0.049100	MTS

2879465: 86364PAH6	149,329.80	AAmj	NR	AA	B	SARM 2007-10 M-2	STRUCTURED AD	3607000	0.041400	MTS
2879466: 86364PAJ2	47,140.80	Amj	NR	AA-	B	SARM 2007-10 M3	STRUCTURED AD	1288000	0.036600	MTS
2879466: 86364PAK9	47,177.40	Amj	NR	A	B	SARM 2007-10 M4	STRUCTURED AD	1289000	0.036600	MTS
2879466: 86364PAL7	40,829.60	BBB+mj	NR	A-	B	SARM 2007-10 M5	STRUCTURED AD	1288000	0.031700	MTS
2879466: 86364PAM5	40,700.80	BBBmj	NR	BBB	CCC	SARM 2007-10 M6	STRUCTURED AD	1288000	0.031600	MTS
2879466: 86364PAN3	34,389.60	BBB-mj	NR	BBB-	CCC	SARM 2007-10 M-7	STRUCTURED AD	1288000	0.026700	MTS
2879467: 86364PAP8	4,083,919.77	AAmj	NR	AA	NR	SARM 2007-10 2-B1	STRUCTURED AC	7807000	0.523110	MTS
2890311: 86364XAC0	7,987,000.00	AAAmm	NR	AAA	AAA	SASC 2007-BNC1 A3	STRUCTURED A	31948000	0.250000	MTS
2931059: 86364YAL8	1,686,927.00	AAmm	NR	AA+	AA	SARM 2007-11 M1	STRUCTURED AD	5797000	0.291000	MTS
2931059: 86364YAM6	1,128,351.60	Amm	NR	AA	A	SARM 2007-11 M2	STRUCTURED AD	4923000	0.229200	MTS
2931059: 86364YAN4	326,887.20	Amj	NR	AA-	BBB	SARM 2007-11 M3	STRUCTURED AD	1641000	0.199200	MTS
2931062: 86364Yaq7	83,526.90	Amj	NR	A	BB	SARM 2007-11 M5	STRUCTURED AD	1641000	0.050900	MTS
2931063: 86364YAR5	57,912.40	BBB+mj	NR	A-	BB	SARM 2007-11 M6	STRUCTURED AD	1204000	0.048100	MTS
2931063: 86364YAT1	3,631,919.40	AAmj	NR	AA	NR	SARM 2007-11 B12	STRUCTURED AD	7134000	0.509100	MTS
2931063: 86364YAU8	1,478,029.50	Amj	NR	A	NR	SARM 2007-11 B22	STRUCTURED AD	3075000	0.480660	MTS
2931063: 86364YAV6	755,379.90	BBBmj	NR	BBB	NR	SARM 2007-11 B32	STRUCTURED AD	1845000	0.409420	MTS
2931064: 86364YAY0	186,699.24	Bmj	NR	B	NR	SARM 2007-11 B52	STRUCTURED AD	1476000	0.126490	MTS
3268231: 86365BAB9	3,565,870.00	AAAmmj	NR	AAA	NR	SARM 2008-2 A1X	STRUCTURED AD	1.3E+08	0.027500	MTS
3268232: 86365BAH6	7,872,700.00	AAAmmj	NR	AAA	NR	SARM 2008-2 A3	STRUCTURED ADJ	18524000	0.425000	MTS
3268232: 86365BAL7	2,200,440.00	AAmj	NR	AA	NR	SARM 2008-2 B1	STRUCTURED ADJ	6668000	0.330000	MTS
3268232: 86365BAN3	755,480.00	BBBmj	NR	BBB	NR	SARM 2008-2 B3	STRUCTURED ADJ	2222000	0.340000	MTS
2931163: 86365CAC5	2,610,725.47	AAAmmj	NR	AAA	NR	SASC 2007-RF2 1A3	STRUCTURED AS	3319439	0.786496	MTS
2931095: 86365CAD3	41,779.20	AAmj	NR	AA	NR	SASC 2007-RF2 B1	STRUCTURED AS	768000	0.054400	MTS
2931095: 86365CAE1	16,161.60	Amj	NR	A	NR	SASC 2007-RF2 B2	STRUCTURED AS	364000	0.044400	MTS
2931095: 86365CAF8	12,274.00	BBBmj	NR	BBB	NR	SASC 2007-RF2 B3	STRUCTURED AS	323000	0.038000	MTS
2931095: 86365CAG6	9,169.20	BBmj	NR	BB	NR	SASC 2007-RF2 B4	STRUCTURED AS	283000	0.032400	MTS
2931096: 86365CAJ0	5,382.75	NR	NR	NR	NR	SASC 2007-RF2 B6	STRUCTURED AS	363699	0.014800	MTS
3033674: 86365HAD2	74,029.98	AAA	AAA	AAA	NR	SASC 2008-1 1A4	STRUCTURED AS	416334	0.177814	MTS
307070: 863667101	2,153,055.88	Amj	[NULL]	A+	[NULL]	STRYKER CORP		34006	63.314000	TMS
1368807: 863902102	73,493.25	NR	[NULL]	[NULL]	[NULL]	STUDENT LOAN CORP		775	94.830000	TMS
2266715: 863911AF0	448,938.54	AAA	AAA	AAA	NR	SASC 2006-RF4 2AX	SASCO LLC	2494103	0.180000	MTS
2266716: 863911AJ2	535,580.02	A	A2	AA	NR	SASC 2006-RF4 B2	SASCO LLC	855000	0.626409	MTS
2266716: 863911AK9	585,257.17	BBB	BAA2	A-	NR	SASC 2006-RF4 B3	SASCO LLC	748000	0.782429	MTS
1099648: 864482104	2,753.19	NR	[NULL]	[NULL]	[NULL]	SUBURBAN PROPANE PARTNERS LP		81	33.990000	TMS
6844534: 864763MC8	2,500.00	A	A2	AA	[NULL]	NY INSTITUTE OF TECHNOLOGY		250000	0.010000	TMS
2496332: 864766R85	3,129.03	A	AA3	AA	[NULL]	SUFFOLK CNTY N Y PUB IMPT BDS 2005 B		300000	0.010430	TMS
2236404: 864770AF9	559.86	AAAmmj	NR	AAA	[NULL]	SUFFOLK CNTY N Y INDL DEV AGY CONTINI		52100	0.010746	TMS
5007464: 865378103	262,147.38	NR	[NULL]	[NULL]	[NULL]	SULPHCO INC SHR USD 0.0		119702	2.190000	TMS
1231300: 866933401	9,314,763.15	NR	[NULL]	[NULL]	[NULL]	SUN HEALTHCARE GROUP INC		566247	16.450000	TMS
1843698: 867229106	36,614,803.05	NR	[NULL]	[NULL]	[NULL]	SUNCOR ENERGY INC		848547	43.150000	TMS
1288754: 86764L108	10,848,502.70	NR	[NULL]	[NULL]	[NULL]	SUNOCO LOGISTICS PARTNERS LP		241346	44.950000	TMS
1737069: 867652109	34,148,026.13	NR	[NULL]	NR	[NULL]	SUNPOWER CORP CL A		417902	81.713000	TMS
3441516: 867652AA7	1,538,340.58	NR	[NULL]	[NULL]	[NULL]	SUNPOWER CORP		1073000	1.433682	TMS
1933086: 867762AA4	40,500.00	AAAmmj	[NULL]	AAA	[NULL]	SUNSET PK CDO LTD / SUNSET PK CDO LLC		5000000	0.008100	TMS
1480481: 86776TAD9	4.00	BBB+	A3	AAA	[NULL]	SUNSET PARK CDO LTD FRN 20091220 SER		4000000	0.000000	ITS

307425 867914103	1,015,908.15	Amj	[NULL]	A	[NULL]	SUNTRUST BANKS INC	18761	54.150000	TMS
3106796:86800CAD6	4,845.00	NR	[NULL]	[NULL]	[NULL]	SUNTECH POWER HOLDIN CNVBND#144A 3	425000	0.011400	TMS
3203594:86806M205	1,051,526.19	OTHmj	[NULL]	C	[NULL]	SUPERIOR BANCORP NEW	117227	8.970000	TMS
448873 868536103	1,056,247.99	BBB+mj	[NULL]	A-	[NULL]	SUPERVALU INC	46617	22.658000	TMS
8052064 868873100	509,368.32	NR	[NULL]	[NULL]	[NULL]	SURMODICS INC	16581	30.720000	TMS
307525 869099101	1,924,127.99	BBB+mj	[NULL]	A-	[NULL]	SUSQUEHANNA BANCSHARES INC-PA	83767	22.970000	TMS
2412262:869362103	266,537.90	NR	[NULL]	NR	[NULL]	***SUTOR TECHNOLOGY GROUP LIM	64226	4.150000	TMS
3323341:86958TJS7	899,632.50	A1	P1	A1+	F1+	C/P SVENSKA HANDELSBANKEN INC	900000	0.999592	MTS
3328406:87030JK32	99,907.83	A1	P1	A1+	[NULL]	C/P SWEDISH EXPORT CREDIT CORP	100000	0.999078	MTS
307559 870738101	929,745.01	B-mj	[NULL]	B-	[NULL]	SWIFT ENERGY CO (HOLDING COMI	22951	40.510000	TMS
1996923:87089AAA6	12,622,445.55	A	A2	A	[NULL]	SWISS RE CAPITAL I LP VARIABLE RATE BO	15501322	0.814282	TMS
2186301:871043105	10,126,098.45	NR	[NULL]	NR	[NULL]	SWITCH & DATA FACILITIES CO INC	869193	11.650000	TMS
2272481:871503AD0	3,443,817.63	NR	[NULL]	[NULL]	[NULL]	SYMANTEC CORP	3073000	1.120670	TMS
9116167 87157D109	466,009.50	NR	[NULL]	NR	[NULL]	SYNAPTICS INC	15974	29.173000	TMS
307661 871607107	1,636,753.66	B-mj	[NULL]	B-	[NULL]	SYNOPSYS INC	81536	20.074000	TMS
307665 87161C105	3,256,594.00	Amj	[NULL]	A	[NULL]	SYNOVUS FINANCIAL CORP	296054	11.000000	TMS
1178533:87162W100	152,005.71	NR	[NULL]	NR	[NULL]	SYNNEX CORPORATION	6717	22.630000	TMS
1481991:87163F106	170,298.52	NR	[NULL]	[NULL]	[NULL]	SYNIVERSE HOLDINGS ISHR USD	9146	18.620000	TMS
307759 872275102	6,995,403.16	Amj	[NULL]	A+	[NULL]	TCF FINANCIAL CORP	333782	20.958000	TMS
4686174 87233Q108	8,820,071.13	NR	[NULL]	NR	[NULL]	TC PIPELINES LP UNIT COM LTD PA	274683	32.110000	TMS
307789 872375100	2,021,100.89	Bmj	[NULL]	B	[NULL]	TECO ENERGY INC	121053	16.696000	TMS
307798 872384102	8,471,740.80	NR	[NULL]	NR	[NULL]	TEPPCO PARTNERS LP UNITS LTD PA	326464	25.950000	TMS
2937244:87244T109	138,816.04	NR	[NULL]	[NULL]	[NULL]	TICC CAPITAL CORP	27434	5.060000	TMS
2717223:87246AAL2	4,849,352.18	AAAmm	NR	AAA	AAA	TIAA 2007-C4 X TIAA RETAIL COMM	1.39E+09	0.003478	MTS
307866 872540109	19,610,078.44	Amj	[NULL]	A+	[NULL]	TJX COMPANIES INC NEW	595508	32.930000	TMS
1227827:87264S106	4,637,647.68	NR	[NULL]	NR	[NULL]	TRW AUTOMOTIVE HOLDINGS INC	254257	18.240000	TMS
1261564:872960109	317,598.44	NR	[NULL]	NR	[NULL]	TNS INC	16171	19.640000	TMS
4859581 874054109	658,340.49	NR	[NULL]	[NULL]	[NULL]	TAKE-TWO INTERACTIVE SOFTWRE	42501	15.490000	TMS
1707811:874083108	347,595.20	NR	[NULL]	[NULL]	[NULL]	TAL INTERNATIONAL GRSHR USD	16396	21.200000	TMS
2458320 87425E103	894,301.38	NR	[NULL]	[NULL]	[NULL]	***TALISMAN ENERGY INC	57060	15.673000	TMS
3014386:875892DZ1	1,058.88	AAAmmj	AAA	NR	[NULL]	TANTASQUA MASS REGL SCH DIST REF BD	100000	0.010589	TMS
2978756:876002AA4	14,145,067.99	NR	[NULL]	[NULL]	[NULL]	TANZANITE TRUST P/C 09/10/08 @ 1	14241913	0.993200	ITS
1705130:87600TAA5	11,771,020.14	NR	[NULL]	[NULL]	[NULL]	TANZANITE 2005-2 TR SR SECD NT FL	10000000	1.177102	TMS
2374223:87611X105	2,290,895.51	NR	[NULL]	[NULL]	[NULL]	TARGA RESOURCES PARTLP NPV	142027	16.130000	TMS
7930905 87651B104	378,588.82	NR	[NULL]	NR	[NULL]	TASER INTERNATIONAL INC	53838	7.032000	TMS
1385205:876568502	4,229,059.30	NR	[NULL]	[NULL]	[NULL]	***TATA MOTORS LTD SPONSORED A	434195	9.740000	TMS
2063722:87804AAJ1	162,149.26	AA	AA2	AAA	NR	TBW 2006-3 AP TBW MORTGAGE B	390873	0.414839	MTS
2063722:87804AAK8	127,639.08	AA	AA2	AAA	NR	TBW 2006-3 AX TBW MORTGAGE B	5268039	0.024229	MTS
2063723:87804AAQ5	193,276.98	OTHmj	NR	CC	NR	TBW 2006-3 B7 TBW MORTGAGE B	3926000	0.049230	MTS
2063723:87804AAR3	2,949.39	NR	NR	NR	NR	TBW 2006-3 B8 TBW MORTGAGE B	2949393	0.001000	MTS
2066541:87804AAW:	674,215.65	OTHmj	NR	CC	NR	TBW 2006-3 B4 TBW MORTGAGE B	5235000	0.128790	MTS
2066541:87804AAX0	128,157.84	OTHmj	NR	CC	NR	TBW 2006-3 B5 TBW MORTGAGE B	1308000	0.097980	MTS
8497832 8787422A0	112,982.76	NR	[NULL]	[NULL]	[NULL]	TECK COMINCO LTD SHR CAD	3399	33.240000	TMS
1677525:879273AM2	188,258.33	Bmm	[NULL]	B+	B+	TELECOM ARGENTINA SA STEPPED CPN 10	19000000	0.009908	TMS
1392000:87927VAE8	21,906.90	BBB	BAA2	BBB	BBB+	TELECOM ITALIA CAPITAL SA MAKE WHO	2274000	0.009634	TMS

1643333879403AP8	18,145.99	BBB+	A3	BBB+	A-	TELEFONOS DE MEXICO SAB DE CV 4.750%	1800000	0.010081	TMS
1643334879403AS2	29,208.64	BBB+	A3	BBB+	A-	TELEFONOS DE MEXICO SAB DE CV 5.500%	3024000	0.009659	TMS
9469645 87969NAB1	8,810.68	A	A2	A	A	TELSTRA CORP LTD 6.375% 20120401	840000	0.010489	TMS
309856687974D100	36,277.13	NR	[NULL]	[NULL]	[NULL]	TEMBEC INC	15101	2.402300	TMS
605583 879939106	295,847.10	B-mj	[NULL]	B-	[NULL]	TELETECH HOLDINGS INC	21330	13.870000	TMS
120617988023U101	132,574.69	NR	[NULL]	NR	[NULL]	TEMPUR PEDIC INTERNATIONAL INC	11238	11.797000	TMS
144585188033G100	1,332,513.41	NR	[NULL]	[NULL]	[NULL]	***TENET HEALTHCARE CORP GERMAN I	218123	6.109000	TMS
1615172 88033R205	291,839.60	NR	[NULL]	[NULL]	[NULL]	TENGASCO INC SHR USD 0	280615	1.040000	TMS
1231574880345103	427,954.56	NR	[NULL]	[NULL]	[NULL]	TENNANT CO	10572	40.480000	TMS
278457188076W103	1,722,403.44	NR	[NULL]	[NULL]	[NULL]	TERADATA CORP	77796	22.140000	TMS
308839 880770102	963,329.08	B-mj	[NULL]	B-	[NULL]	TERADYNE INC	112802	8.540000	TMS
308845 880779103	7,644,628.34	B-mj	[NULL]	B-	[NULL]	TEREX CORP NEW	228266	33.490000	CHASE
446967 880915103	1,586,136.57	B-mj	[NULL]	B-	[NULL]	TERRA INDUSTRIES INC	40058	39.596000	TMS
9609020 881451108	442,996.71	NR	[NULL]	[NULL]	[NULL]	TERRESTAR CORP SHR USD	200451	2.210000	TMS
1679859881561XJ8	432,453.07	AAA	AAA	AAA	AAA	TMTS 2005-14HE AF2 TERWIN MORTG	440000	0.982848	MTS
261965588157VAD9	306,900.00	OTH	CA	B	NR	TMTS 2007-6ALT M1 TERWIN MORTG	5115000	0.060000	MTS
261965688157VAE7	193,850.00	OTH	C	CCC	NR	TMTS 2007-6ALT M2 TERWIN MORTG	3877000	0.050000	MTS
261965688157VAF4	95,680.00	OTH	C	CC	NR	TMTS 2007-6ALT M3 TERWIN MORTG	2392000	0.040000	MTS
261965588157VAG2	24,750.00	OTH	C	CC	NR	TMTS 2007-6ALT M4 TERWIN MORTG	825000	0.030000	MTS
3417490 881609101	743,798.51	NR	[NULL]	[NULL]	[NULL]	TESORO CORP	43019	17.290000	TMS
308933 88162G103	66,456.45	Bmj	[NULL]	B	[NULL]	TETRA TECH INC NEW	2421	27.450000	TMS
116589088164L100	424,270.00	NR	[NULL]	NR	[NULL]	TESSERA TECHNOLOGIES INC	22000	19.285000	TMS
122767088164RAA5	12,975,648.35	BBB+mj	NR	BBB+	[NULL]	***TEVA PHARMACEUTICAL FIN II CONV SR I	10586000	1.225737	TMS
122766988164RAB3	25,309,221.38	BBB+mj	NR	BBB+	[NULL]	TEVA PHARMACEUTICAL FIN II LLC CONV SF	19105000	1.324743	TMS
308978 882508104	11,573,427.22	Bmj	[NULL]	B+	[NULL]	TEXAS INSTRUMENTS INC	508655	22.753000	TMS
1641484882696PJ0	1,036.81	AAmj	AA2	NR	[NULL]	TEXAS SOUTHN UNIV REV CONSTITUTIONA	100000	0.010368	TMS
281987588283LDY9	1,078.28	AA	AA1	AAA	[NULL]	TEXAS TRANSN COMMN ST HWY FD RREV I	100000	0.010783	TMS
309044 882904105	377,972.76	NR	[NULL]	[NULL]	[NULL]	THAI FUND INC	46434	8.140000	TMS
142960088337K104	31,269.70	NR	[NULL]	[NULL]	[NULL]	***THE9 LTD ADR	1834	17.050000	TMS
138577488338T104	989,671.39	NR	[NULL]	NR	[NULL]	THERAVANCE INC	76152	12.996000	TMS
215403888343R101	86,877.90	NR	[NULL]	NR	[NULL]	THERMAGE INC	25182	3.450000	TMS
309111 883556102	30,419,535.05	B-mj	[NULL]	B-	[NULL]	THERMO FISHER SCIENTIFIC INC	540686	56.261000	TMS
193309488409N101	36,796.42	NR	[NULL]	NR	[NULL]	THINK PARTNERSHIP INC	102497	0.359000	TMS
1352838884453101	186,707.43	NR	[NULL]	NR	[NULL]	THOMAS PROPERTIES GROUP INC	17433	10.710000	TMS
3287925884903BA2	9,422.66	BBB+	BAA1	A-	A-	THOMSON REUTERS CORP MAKE WHC	915000	0.010298	TMS
1645011 885175307	2,137,205.34	NR	[NULL]	[NULL]	[NULL]	THORATEC CORP SHR USD	79687	26.820000	TMS
211521788522AAC5	63,206.13	AAA	AAA	AAA	NR	TMST 2006-4 A2B THORNBURG MOF	101000	0.625803	MTS
2460591 88554D205	188,376.00	NR	[NULL]	[NULL]	[NULL]	3D SYSTEMS CORP SHR USD	13360	14.100000	TMS
292804 88579Y101	15,499,639.98	BBB+mj	[NULL]	A-	[NULL]	3M CO SHR USD 0.01US	219878	70.492000	TMS
6716699 88632Q103	845,649.92	NR	[NULL]	[NULL]	[NULL]	TIBCO SOFTWARE INC	120566	7.014000	TMS
309312 886547108	2,159,544.66	Amj	[NULL]	A	[NULL]	TIFFANY & CO NEW	56503	38.220000	TMS
2049819 886706AA8	76,655.70	B	B1	B+	[NULL]	TIG CAP TRUST I CAP SECS 144A	8811000	0.008700	TMS
1183712887317105	18,769,767.00	NR	[NULL]	[NULL]	[NULL]	TIME WARNER INC	1352776	13.875000	TMS
1956878887319AC5	80,329.42	OTH	CAA1	CCC+	[NULL]	TIME WARNER TELECOM INC	91000	0.882741	TMS
232926588732J108	5,969,217.10	NR	[NULL]	NR	[NULL]	TIME WARNER CABLE INC CLASS A	235565	25.340000	TMS



1340566:88830M102	16,925,334.14	NR	[NULL]	[NULL]	[NULL]	TITAN INTERNATIONAL INC	622942	27.170000	TMS
1077232:888339207	2,511,827.38	B-mj	[NULL]	B-	[NULL]	TITANIUM METALS CORPORATION NEW	209511	11.989000	TMS
1085257:888808BK7	8,583.92	AAA	AAA	AAA	[NULL]	TOBACCO SETTLEMENT FING CORP N J RE	739700	0.011605	TMS
3213826:888808DB5	663.55	BBB-	BAA3	BBB	[NULL]	TOBACCO SETTLEMENT FING CORP P/C 06	75000	0.008847	TMS
309504 889478103	2,268,942.82	Bmj	[NULL]	B+	[NULL]	TOLL BROTHERS INC	90987	24.937000	TMS
2376596:890088107	976,220.00	NR	[NULL]	NR	[NULL]	TOMOTHERAPY INC	174325	5.600000	TMS
309575 891027104	2,009,770.76	Amj	[NULL]	A	[NULL]	TORCHMARK CORP	35908	55.970000	CHASE
1295670:89147L100	664,195.92	NR	[NULL]	[NULL]	[NULL]	TORTOISE ENERGY INFRTTRUST USI	25764	25.780000	TMS
2152096:89147N304	49,620.48	NR	[NULL]	NR	[NULL]	TORTOISE CAPITAL RESOURCES CORPOF	5538	8.960000	TMS
309679 891906109	579,168.78	Amj	[NULL]	A	[NULL]	TOTAL SYSTEM SERVICES INC	33276	17.405000	TMS
4632718 89214P109	5,389.36	NR	[NULL]	NR	[NULL]	TOWNE BANK PORTSMOUTH VA	202	26.680000	TMS
8485927 89346D107	1,853,984.82	NR	[NULL]	[NULL]	[NULL]	TRANSALTA CORP	63300	29.288860	TMS
1387881:893526DG5	489.85	BBB+	A3	A-	[NULL]	TRANSCANADA PIPELINES LTD MAKE WH	50000	0.009797	TMS
2829204:89352HAD1	15,631.75	BBB+	A3	A-	[NULL]	TRANSCANADA CORP MAKE WHOLE	1776000	0.008802	TMS
3393231:89354FAE1	147,490.31	OTH	(P)A2	BBB+	[NULL]	TRANSCAPITALINVEST LTD FOR OJSC AK T	14390000	0.010250	TMS
1933055:893641100	12,729,338.82	NR	[NULL]	[NULL]	[NULL]	TRANSDIGM GROUP INC SHR USD	335159	37.980000	TMS
1573600:89376V100	453,998.16	NR	[NULL]	[NULL]	[NULL]	TRANSMONTAIGNE PARTNLP NPV	26334	17.240000	TMS
3275943:89380EJQ6	218,904.19	A2	P2	A2	F2	C/P TRANSOCEAN INC	219000	0.999563	MTS
3445208:89380EL34	647,521.88	A2	P2	A2	F2	C/P TRANSOCEAN INC	650000	0.996188	MTS
2938764:893830AU3	24,248,094.67	BBB	BAA2	BBB+	BBB	TRANSOCEAN INC CNVBND#A 1.625%15Dec	24550000	0.987702	TMS
2942239:893830AV1	8,486,344.92	BBB	BAA2	BBB+	BBB	TRANSOCEAN INC	8684000	0.977239	TMS
2938764:893830AW5	41,767,366.69	BBB	BAA2	BBB+	BBB	TRANSOCEAN INC CNVBND#C 1.5 %15Dec3	42975000	0.971899	TMS
2407016:89417E109	7,157,426.69	NR	[NULL]	NR	[NULL]	THE TRAVELERS COMPANIES INC	148992	48.039000	TMS
1366612:89421Q106	57,614.84	NR	[NULL]	[NULL]	[NULL]	TRAVELZOO INC	7396	7.790000	TMS
3402103:894675107	66,865.50	NR	[NULL]	NR	[NULL]	TREE COM INC	8956	7.466000	TMS
1708232 895919108	47,135.13	NR	[NULL]	[NULL]	[NULL]	TRIDENT MICROSYSTEMSSHR USI	19813	2.379000	TMS
1332566:896095106	47,400.88	NR	[NULL]	[NULL]	[NULL]	TRICO BANCSHARES	2657	17.840000	TMS
1885677:896106200	948,784.74	NR	[NULL]	[NULL]	[NULL]	TRICO MARINE SERVICES INC	55582	17.070000	TMS
2294369:89628E104	3,428,030.93	NR	[NULL]	[NULL]	[NULL]	TRINA SOLAR LTD 1 ADR REPR 01.00 SHF	128511	26.675000	TMS
612194 896818101	1,315,328.46	B-mj	[NULL]	B-	[NULL]	TRIUMPH GROUP INC NEW	27031	48.660000	TMS
1162513:89784N104	340,838.77	NR	[NULL]	NR	[NULL]	TRUE RELIGION APPAREL INC	11502	29.633000	TMS
1673587 89785X101	1,133,675.70	NR	[NULL]	[NULL]	[NULL]	TRUEBLUE INC SHR USD 0.	70634	16.050000	TMS
1289415:898349105	127,786.20	NR	[NULL]	[NULL]	[NULL]	TRUSTCO BANK CORP NY	11965	10.680000	TMS
7375402 898526BL1	1,199.63	AAA	AAA	AAA	[NULL]	TSASC INC N Y TFABS-SER 1-PLANPRIN 202	115000	0.010432	TMS
4985568 901166108	263,863.28	NR	[NULL]	[NULL]	[NULL]	TWEEN BRANDS INC SHR USD	28712	9.190000	TMS
1700073 902252105	443,865.30	NR	[NULL]	[NULL]	[NULL]	TYLER TECHNOLOGIES ISHR USD	28362	15.650000	TMS
3451817:902494AP8	17,289.00	Bmj	[NULL]	BB-	[NULL]	TYSON FOODS INC CONV NT	1695000	0.010200	TMS
1884875:902549807	8,671,035.66	NR	[NULL]	NR	[NULL]	UAL CORPORATION NEW	692022	12.530000	CHASE
1924055:902549AE4	662,278.95	NR	[NULL]	[NULL]	[NULL]	UAL CORP ORD SETTLEMENT B	1262350	0.524640	TMS
2497977:902549AH7	170,663.63	OTHmj	[NULL]	CCC	[NULL]	UAL CORP SR SUB NT CONV	300000	0.568879	TMS
1356991:90262CJWE	998.90	OTH	P1	A-1+	[NULL]	C/P UBS FINANCE DELAWARE INC	100000	0.009989	TMS
2892615:90264RAB8	11,948,051.71	OTHmj	CAA2	[NULL]	[NULL]	UCI HOLDCO INC FRN 20131215	17832913	0.670000	TMS
2416570:902653104	4,856,711.60	B-mj	[NULL]	B-	[NULL]	UDR INC COM	196628	24.700000	TMS
310793 902911106	16,381,451.14	Bmj	[NULL]	B+	[NULL]	UST INC	242663	67.507000	TMS
1713094 902952100	78,214.11	NR	[NULL]	[NULL]	[NULL]	US GLOBAL INVESTORS SHR USD	9789	7.990000	TMS

7755889 902973304	464,626.24	NR	[NULL]	[NULL]	[NULL]	US BANCORP	13936	33.340000	CHASE
467341 903293405	416,446.79	OTHmj	[NULL]	C	[NULL]	USG CORP NEW	14845	28.053000	TMS
3426361 90333E108	1,019,338.99	NR	[NULL]	NR	[NULL]	USEC INC	185503	5.495000	TMS
1335153 90333L102	121,357.23	NR	[NULL]	[NULL]	[NULL]	U S CONCRETE INC	24223	5.010000	TMS
2818273 90338S102	390,784.07	NR	[NULL]	[NULL]	[NULL]	***U S GEOTHERMAL INC	205665	1.900100	TMS
1257744 90385D107	872,026.72	NR	[NULL]	[NULL]	[NULL]	ULTIMATE SOFTWARE GROUP INC	30416	28.670000	TMS
5109258 904214103	303,981.00	NR	[NULL]	[NULL]	[NULL]	UMPQUA HOLDINGS CORPSHR US	15999	19.000000	TMS
1674565 904311107	341,268.16	NR	[NULL]	NR	[NULL]	UNDER ARMOUR INC CL A	8759	38.962000	TMS
2172740 90458E107	11,803,264.79	NR	[NULL]	[NULL]	[NULL]	***UNIBANCO-UNIAO DE BANCOS BRASILE	121007	97.542000	TMS
4649410 904767704	823,837.40	NR	[NULL]	[NULL]	[NULL]	UNILEVER PLC NEW ADR(1:1)	29860	27.590000	TMS
1769869 90653P105	4,725.12	NR	[NULL]	[NULL]	[NULL]	UNION DRILLING INC SHR USD	428	11.040000	TMS
1984569 907818108	52,252,829.97	BBB+mj	[NULL]	A-	[NULL]	UNION PACIFIC CORP	707937	73.810000	TMS
3042423 907818DA3	7,902,440.08	BBB	BAA2	BBB	[NULL]	UNION PACIFIC CORP MAKE WHOLE (	8344000	0.947081	TMS
588435 908906100	29,130,776.43	Amj	[NULL]	A	[NULL]	UNIONBANCAL CORP	396823	73.410000	TMS
593749 909205106	244,270.35	B-mj	[NULL]	B-	[NULL]	UNISOURCE ENERGY CORSHR US	7867	31.050000	TMS
311191 909214108	217,604.11	OTHmj	[NULL]	C	[NULL]	UNISYS CORP	68343	3.184000	TMS
2027447 909440AH2	422,136.34	B-	B3	B	[NULL]	UNITED AUTO GROUP INC SR SUB NT (	498000	0.847663	TMS
2334301 910197AM4	2,233,085.07	NR	[NULL]	[NULL]	[NULL]	UDR INC	2500000	0.893234	TMS
9469268 91086QAH1	16,275.00	BBB+	BAA1	BBB+	BBB+	UNITED MEXICAN STATE-CORP BOND	1500000	0.010850	TMS
1063641 91086QAK4	1,047.26	BBB+	BAA1	BBB+	BBB+	UNITED MEXICAN STATES 6.375% 20130116	100000	0.010473	TMS
1384266 91086QAS7	411,998.65	BBB+	BAA1	BBB+	BBB+	UNITED MEXICAN STATES 6.750% 20340927	40591000	0.010150	TMS
2989395 91086QAVC	7,689.45	BBB+	BAA1	BBB+	[NULL]	UNITED MEXICAN STATES 6.050% 20400111	850000	0.009046	TMS
8193188 911163103	3,591,556.81	NR	[NULL]	[NULL]	[NULL]	UNITED NATURAL FOODS INC	143244	25.073000	TMS
8624738 911268100	11,307.42	NR	[NULL]	NR	[NULL]	UNITED ONLINE INC	1151	9.824000	TMS
5340730 911312106	9,242,568.86	Bmj	[NULL]	B+	[NULL]	UNITED PARCEL SVC INC CL B	139580	66.217000	TMS
2992444 911312AJ5	3,158,461.42	A	AA2	AA-	[NULL]	UNITED PARCEL SERVICE INC	3250000	0.971834	TMS
2471546 912318102	22,986,826.12	NR	[NULL]	[NULL]	[NULL]	UNITED STATES NATURAL GAS FUNDLP ETI	656204	35.030000	TMS
1960181 91232N108	587,251.16	NR	[NULL]	[NULL]	[NULL]	UNITED STATES OIL FUND LP UNITS ETF	7441	78.921000	TMS
1397368 91274F104	95,245.56	NR	[NULL]	NR	[NULL]	U STORE IT TRUST REIT	8058	11.820000	TMS
1986423 913017109	21,598,524.90	Amj	[NULL]	A+	[NULL]	UNITED TECHNOLOGIES CORP	346380	62.355000	TMS
3224607 913017BP3	1,912,016.06	A	A2	A	A+	UNITED TECHNOLOGIES CORP	1975000	0.968109	TMS
4859418 91307C102	5,014,714.95	NR	[NULL]	[NULL]	[NULL]	UNITED THERAPEUTICS SHR USD	47339	105.932000	TMS
6269863 91324P102	5,111,802.64	NR	[NULL]	[NULL]	[NULL]	UNITEDHEALTH GROUP INC	192622	26.538000	TMS
1356211 91324PAL6	661.50	BBB+	BAA1	A-	[NULL]	UNITEDHEALTH GROUP INC NOTES	70000	0.009450	TMS
1502825 91324PAM4	5,233,177.52	BBB+	BAA1	A-	A-	UNITEDHEALTH GROUP INC MAKE WHC	5772000	0.906649	TMS
3017117 91324PAW2	2,188,340.05	BBB+	BAA1	A-	[NULL]	UNITEDHEALTH GROUP INC NT	2335000	0.937191	TMS
1700843 913275103	313,287.00	NR	[NULL]	[NULL]	[NULL]	UNITRIN INC SHR USD 0.10	11310	27.700000	TMS
1299969 913377107	222,005.56	NR	[NULL]	[NULL]	[NULL]	DO NOT USE UNIVERSAL AMER FINANCIAL I	18439	12.040000	TMS
1700845 913456109	322,714.20	NR	[NULL]	[NULL]	[NULL]	UNIVERSAL CORP/RICHMSHR USD	6218	51.900000	TMS
462030 913483103	748,278.93	Bmj	[NULL]	B+	[NULL]	UNIVERSAL ELECTRONICS INC	29729	25.170000	TMS
516192 913543104	823,952.25	Amj	[NULL]	A	[NULL]	UNIVERSAL FOREST PRODUCTS INC	22605	36.450000	TMS
1336589 91359E105	150,141.04	NR	[NULL]	[NULL]	[NULL]	UNIVERSAL HEALTH RLTY INCOME	3836	39.140000	TMS
2023605 913915104	642,176.00	NR	[NULL]	[NULL]	[NULL]	UNIVERSAL TECHNICAL SHR USD	37120	17.300000	TMS
2838310 914440CC4	2,556.41	A	AA3	AA	[NULL]	UNIVERSITY MASS BLDG AUTH PROJREV SI	240000	0.010652	TMS
1114943 914460CE8	49,000.00	AA	AA2	AA	[NULL]	REGENTS OF THE UNIVERSITY OF MINNE	4900000	0.010000	TMS

12999612915137TL7	535.84	AAA	mj	[NULL]	AAA	[NULL]	UNIVERSITY TEX UNIV REVS	RFDG FING	50000	0.010717	TMS
2221970691754RLP0	64,000.00	OTH		VMIG1	A-1	[NULL]	UTAH ST BRD REGENTS VAR BDS	200 6B I	6400000	0.010000	TMS
1015287918019100	9,535,635.45	NR		[NULL]	[NULL]	[NULL]	UTILITIES HOLDRS TRUST		86085	110.770000	TMS
1226566918194101	192,007.92	NR		[NULL]	[NULL]	[NULL]	VCA ANTECH INC		6232	30.810000	TMS
311982918204108	455,031.00	BBB+	mj	[NULL]	A-	[NULL]	V F CORP		5700	79.830000	CHASE
30291976918436AD8	232,700.00	OTH		CAA1	B-	[NULL]	VWR FUNDING INC		26000000	0.008950	TMS
198859391879Q109	356,427.40	B-mj		[NULL]	B-	[NULL]	VAIL RESORTS INC		8779	40.600000	TMS
312033918866104	1,433,944.85	Bmj		[NULL]	B	[NULL]	VALASSIS COMMUNICATIONS INC		206323	6.950000	TMS
1700894918905100	64,401.48	NR		[NULL]	[NULL]	[NULL]	VALHI INC	SHR USD 0.01L	4587	14.040000	TMS
121981491911TAE3	34,339.41	BBB		BAA2	BBB+	BBB-	VALE OVERSEAS LTD 8.250% 20340117		3340000	0.010281	TMS
10774936919261CB1	3,794.74	A		A2	AA	[NULL]	VALLEJO CITY CALIF UNI SCH	DIST G/O Rf	375000	0.010119	TMS
51541692112K107	134,657.66	OTH	mj	[NULL]	D	[NULL]	VAN KAMPEN ADVANTAGE MUNICIPALINCO		12923	10.420000	TMS
1964609921659108	474,502.60	NR		[NULL]	NR	[NULL]	VANDA PHARMACEUTICALS INC		504790	0.940000	TMS
1709634921796MD7	4,577,064.02	AAA		AAA	AAA	NR	VMF 2002-B A3	VANDERBILT MORT	4545000	1.007055	MTS
1283963921796ME5	301,967.36	AAA		AAA	AAA	NR	VMF 2002-B A4	VANDERBILT MORT	305000	0.990057	MTS
2463402921937827	1,251,485.20	NR		[NULL]	[NULL]	[NULL]	VANGUARD SHORT TERM BOND ETF		16100	77.732000	TMS
122068592204A405	3,270,460.17	NR		[NULL]	[NULL]	[NULL]	VANGUARD SECTOR INDEX FDS	VANGUA	81173	40.290000	TMS
122068592204A603	2,688,021.63	NR		[NULL]	[NULL]	[NULL]	VANGUARD SECTOR INDEX FDS	VANGUA	43729	61.470000	TMS
122068592204A884	6,732,416.00	NR		[NULL]	[NULL]	[NULL]	VANGUARD SECTOR INDEX FDS	VANGUA	119200	56.480000	TMS
249927992205F106	234,174.00	NR		[NULL]	NR	[NULL]	VANGUARD NATURAL RESOURCES LLC		18600	12.590000	TMS
31232592220P105	4,508,004.69	Bmj		[NULL]	B+	[NULL]	VARIAN MEDICAL SYSTESH	USD	76293	59.088051	TMS
609869692240G101	740,090.73	NR		[NULL]	[NULL]	[NULL]	VECTREN CORP	SHR USD (	27765	26.655528	TMS
833838192240M108	1,695,503.30	NR		[NULL]	[NULL]	[NULL]	VECTOR GROUP LTD		92398	18.350000	TMS
552507922417100	1,086,726.59	OTH	mj	[NULL]	C	[NULL]	VEECO INSTRUMENTS INC-DEL		69117	15.723000	TMS
1219046922646BL7	4,012.80	B		B2	BB-	BB-	VENEZUELA GOVERNMENT INTERNATI		608000	0.006600	TMS
9107813922908652	8,955,808.00	NR		[NULL]	[NULL]	[NULL]	VANGUARD EXTENDED MARKET ETF		191200	46.840000	TMS
203199992336G106	309,866.02	NR		[NULL]	NR	[NULL]	VERASUN ENERGY CORP		212237	1.460000	TMS
260063492342YAA7	10,954,468.25	NR		[NULL]	[NULL]	[NULL]	VERIFONE HLDGS INC	SR NT CONV 1	15648000	0.700055	TMS
274166292343EAC6	5,111,375.51	NR		[NULL]	[NULL]	[NULL]	VERISIGN INC	JR SUB CONV DEB	4089000	1.250031	TMS
187208692343V104	7,796,040.82	NR		[NULL]	[NULL]	[NULL]	VERIZON COMMUNICATIONS		244574	31.876000	TMS
304869792343VAJ3	8,504,875.23	Amm		A3	A	A+	VERIZON COMMUNICATIONS INC	MAKE W	8900000	0.955604	TMS
168025292344GAX4	1,201,488.31	Amm		A3	A	A+	VERIZON COMMUNICATIONS INC	MAKE W	1450000	0.828613	TMS
4368082926734401	7,272,361.59	NR		[NULL]	[NULL]	[NULL]	VIGNETTE CORP	SHR USD (	594633	12.230000	TMS
6435975927118109	189,055.29	NR		[NULL]	NR	[NULL]	VILLAGEEDOCs INC	(FRM VILLAGEF	6519148	0.029000	TMS
316396892769LAA9	6,179,105.76	B-mj		[NULL]	B-	[NULL]	VIRGIN MEDIA INC	SR NT CONV 144	8505000	0.726526	TMS
283446592769R108	167,446.40	NR		[NULL]	NR	[NULL]	VIRGIN MOBILE USA INC	CL A	62480	2.680000	TMS
308602092826C839	10,373,328.16	NR		[NULL]	NR	[NULL]	VISA INC	CL A COMMON STOCK	161528	64.220000	TMS
642139292839U107	5,758,447.04	NR		[NULL]	[NULL]	[NULL]	VISTEON CORP		1825760	3.154000	TMS
113815392846N104	870,697.40	NR		[NULL]	[NULL]	[NULL]	VITAL IMAGES INC		53980	16.130000	TMS
2748675928563402	5,023,804.99	NR		[NULL]	[NULL]	[NULL]	VMWARE INC	SHR USD 0.(	181568	27.669000	TMS
6996720928566108	43,546.86	NR		[NULL]	NR	[NULL]	VNUS MEDICAL TECHNOLOGIES INC		2247	19.380000	TMS
211066692857W209	12,501,617.71	NR		[NULL]	[NULL]	[NULL]	***VODAFONE GROUP PLC	SPONSORE	566453	22.070000	TMS
113180292857WAE(	14,125,209.06	BBB+		BAA1	A-	[NULL]	***VODAFONE GROUP PLC	R/MD 4.625	16860000	0.837794	TMS
2034737928645100	2,423,430.00	NR		[NULL]	NR	[NULL]	VOLCANO CORP		134635	18.000000	TMS
2144428928703107	421,683.08	NR		[NULL]	[NULL]	[NULL]	VOLT INFORMATION SCIENCES INC		40703	10.360000	TMS

2194847 929042109	13,309,429.57	NR	[NULL]	[NULL]	[NULL]	VORNADO REALTY TRUST	145729	91.330000	TMS
2439051:929042AC3	16,181.33	BBB	BAA2	BBB	[NULL]	VORNADO RLTY TR GTD SR DEB CC	18000	0.898963	TMS
1518647:929043AC1	611,564.39	BBB	BAA2	BBB	BBB	VORNADO REALTY LP	502000	1.218256	TMS
3111372:929043AE7	3,344,201.23	BBB	BAA2	BBB	BBB	VORNADO REALTY LP	3565000	0.938065	TMS
1609061:92909MAB6	33,784.40	BBB+	A2	BBB+	[NULL]	VTB CAPITAL SA 6.250% 20350630 SERIES#	4628000	0.007300	TMS
2439230 929160109	6,851,555.90	NR	[NULL]	[NULL]	[NULL]	VULCAN MATERIALS CO	89068	76.925000	TMS
1147073:92922FAS7	101,307.63	AAA	AAA	AAA	AAA	WAMU 2003-AR8 A1 WASHINGTON M	150000	0.675384	MTS
1147073:92922FAU2	31,221.00	AA	AAA	AA	AA+	WAMU 2003-AR8 B1 WASHINGTON M	75000	0.416280	MTS
1147073:92922FAW6	2,915,516.78	BBB	BAA1	BBB	BBB	WAMU 2003-AR8 B3 WASHINGTON M	4999000	0.583220	MTS
1308850:92922FPU6	952.08	AA	AA2	AA	NR	WAMU 2004-AR4 B1 WASHINGTON M	1000	0.952085	MTS
1306072:92923CAK0	25,553.57	OTH	BA3	D	[NULL]	WCI COMMUNITIES INC CONV	73000	0.350049	TMS
2182490:92924SAB4	35,815.35	BBB+	A2	A-	[NULL]	WEA FINANCE LLC / WCI FINANCE LLC 5.700	4025000	0.008898	TMS
1261081:92926K103	1,023.84	NR	[NULL]	NR	[NULL]	WCA WASTE CORPORATION	216	4.740000	TMS
2614631:92927BAG7	3,678,971.95	AAAmj	AAA	NR	NR	WAMU 2007-OA6 2XPP WAMU MORTG	2.4E+08	0.015322	MTS
3245728:92928QAA6	96,440.72	BBB+	A2	A-	A-	WEA FINANCE LLC / WCI FINANCE MAKE WF	10000000	0.009644	TMS
1659253 929309409	228,423.42	OTH	CA	B+	[NULL]	***WPP GROUP PLC AMERICAN DEPI	5262	43.410000	TMS
1664481 929328102	63,300.00	NR	[NULL]	[NULL]	[NULL]	WSFS FINANCIAL CORP SHR USD	1055	60.000000	TMS
6246541 929740108	978,032.64	Bmj	[NULL]	B+	[NULL]	WABTEC CORP	19592	49.920000	TMS
2837790:929777DN7	2,384.15	Amj	A2	NR	[NULL]	WACHUSETT MASS REGL SCH DIST GO SCH	235000	0.010145	TMS
1674027:92977YAA9	714,222.71	AAAm	NR	AAA	AAA	WMLT 2005-A 1A1 WACHOVIA MORT	1000000	0.714223	MTS
1885629:92978AAA0	537,516.11	BBB+	A3	A-	A	WACHOVIA CAPITAL TRUST I	2500000	0.215006	TMS
8622295 929903102	8,697,872.99	NR	[NULL]	[NULL]	[NULL]	WACHOVIA CORP	624309	13.932000	TMS
2925481 930059100	587,194.60	Bmj	[NULL]	B	[NULL]	WADDELL & REED FINANCIAL INC CL A	24610	23.860000	TMS
6572505 930868BL7	7,250.00	A	AA3	AA	NR	CAROLINA POWER AND LIGHT 2000	725000	0.010000	TMS
6572495 930868BM5	20,000.00	A	AA3	AA	NR	CAROLINA POWER AND LIGHT 2000	2000000	0.010000	TMS
6572490 930868BQ6	9,500.00	A	AA3	AA	NR	CAROLINA POWER AND LIGHT 2000	950000	0.010000	TMS
3417401 931142103	1,589,072.57	NR	[NULL]	[NULL]	[NULL]	WAL-MART STORES INC SHR USD	25895	61.366000	TMS
2601681:931142AH6	4,418,871.33	AA	AA2	AA	[NULL]	WAL-MART STORES SECD-C-REG- P/C 06/2	4418000	1.000197	TMS
5091192 931142BE2	774.93	AA	AA2	AA	AA	WAL-MART STORES INC	75000	0.010332	TMS
1701259 931422109	8,666,581.82	NR	[NULL]	[NULL]	[NULL]	WALGREEN CO SHR USD	264217	32.801000	TMS
3221494 93317Q105	1,111,007.05	NR	[NULL]	[NULL]	[NULL]	WALTER INDUSTRIES INC	18054	61.538000	TMS
2296648:933638AG3	6,309,232.33	AAA	AAA	AAA	NR	WAMU 2006-AR19 1XPP WAMU MORTC	4.5E+08	0.014016	MTS
2222101:93363QAF5	2,525,619.54	AAA	AAA	AAA	NR	WAMU 2006-AR15 1XPP WASHINGTON	2.21E+08	0.011405	MTS
2147760:93363TAL6	2,810,576.03	AAA	AAA	AAA	NR	WAMU 2006-AR11 1XPP WASHINGTON	3.69E+08	0.007613	MTS
1553599:934550104	385,889.70	NR	[NULL]	[NULL]	[NULL]	WARNER MUSIC GROUP CSHR US	52502	7.350000	TMS
1127843:938121AA8	2,443.85	Amj	NR	A	[NULL]	WASHINGTON CNTY NEB WASTEWATERFAC	250000	0.009775	TMS
552513 939322103	367,654.91	BBB+mj	[NULL]	A-	[NULL]	WASHINGTON MUTUAL INC	135516	2.713000	TMS
9591079 939335N68	1,087,785.17	AAAm	NR	AAA	AAA	WAMU 2002-AR1 1A1 WASHINGTON M	1500000	0.725190	MTS
1995915:939344AH0	200,804.62	OTHmj	NR	CCC	NR	WMALT 2006-4 LB2 WASHINGTON MI	1558800	0.128820	MTS
2452813:939348AU2	2,424,000.00	AAAmj	NR	AAA	B	WMALT 2007-HY2 2A4 WASHINGTON I	9696000	0.250000	MTS
1577993:93934DBUC	0.28	AAAm	NR	AAA	AAA	WMCMS 2005-C1A X WAMU COMMEF	2825000	0.000000	MTS
2452146:939355AG8	72,400.29	BB	BA2	AAA	NR	WMALT 2007-OA3 CA1C WASHINGTON	625201	0.115803	MTS
2365985:93935NAF1	3,989,587.20	AAA	AAA	AAA	NR	WMALT 2007-OA1 CX2P WASHINGTON	1.45E+08	0.027610	MTS
2521641:93936FAS9	1,074,100.00	OTH	CAA1	B	NR	WMALT 2007-OC1 A5 WASHINGTON M	10741000	0.010000	MTS
2553270:93936MAD7	4,003,700.08	BB	BA1	BBB	NR	WMALT 2007-OA4 A1D WASHINGTON	8000000	0.500463	MTS

313318	939640108	212,787.00	Bmj	[NULL]	B+	[NULL]	WASHINGTON POST CO-CL B	355	599.400000	TMS
1041917	93974ANG5	1,567.02	AA	AA1	AA+	[NULL]	WASHINGTON ST G/O RFDG SER R-03-A	150000	0.010447	TMS
3047476	940157HG8	513.15	AAA	AAA	AAA	[NULL]	WASHINGTON SUBN SAN DIST MD RFDG S	47000	0.010918	TMS
2028100	941053AG5	6,100.00	BBmj	NR	BB+	[NULL]	WASTE CONNECTIONS INC SR NT CON	500000	0.012200	TMS
3445215	94106L109	8,901,218.38	Bmj	[NULL]	B+	[NULL]	WASTE MANAGEMENT INC DEL	262883	33.860000	CHASE
4793464	941075202	16,192.50	NR	[NULL]	[NULL]	[NULL]	WASTE SERVICES INC SHR USD	1905	8.500000	TMS
1659732	941848103	465,242.51	NR	[NULL]	[NULL]	[NULL]	WATERS CORP SHR USD C	8395	55.419000	TMS
462254	942683103	6,002,641.70	B-mj	[NULL]	B-	[NULL]	WATSON PHARMACEUTICALS INC	218564	27.464000	TMS
2721570	943315101	313,994.66	OTHmj	[NULL]	C	[NULL]	WAUSAU PAPER CORP FORMERLY WAUS	31589	9.940000	TMS
6003924	947684106	1,549,015.08	NR	[NULL]	NR	[NULL]	WEBSense INC	66742	23.209000	TMS
1554646	94770V102	35,129.82	NR	[NULL]	NR	[NULL]	WEBMD HEALTH CORP CLASS A	1122	31.310000	TMS
1701405	947890109	2,744,270.32	NR	[NULL]	[NULL]	[NULL]	WEBSTER FINANCIAL COSHR USD	119368	22.990000	TMS
8860809	948626106	874,618.11	NR	[NULL]	[NULL]	[NULL]	WEIGHT WATCHERS INTESHR USC	22876	38.233000	TMS
313498	948741103	2,139,735.73	BBB+mj	[NULL]	A-	[NULL]	WEINGARTEN REALTY INVESTORS SBI	64943	32.947904	TMS
1295697	948849104	441,942.27	NR	[NULL]	[NULL]	[NULL]	WEIS MARKETS INC	11627	38.010000	TMS
1335108	94946T106	9,413,424.29	NR	[NULL]	NR	[NULL]	WELLcare HEALTH PLANS INC	259373	36.293000	TMS
2942975	949746MZ1	2,823,700.65	AA	AA1	AA+	AA	WELLS FARGO & CO	2835000	0.996014	TMS
8584656	94976Y207	839.80	Amj	[NULL]	A	[NULL]	WELLS FARGO CAP TRUST IV 7% TR PFD	38	22.100000	TMS
1460637	949781AA6	177,072.59	AAA	AAA	AAA	NR	WFMBS 2005-AR1 1A1 WELLS FARGO	260000	0.681048	MTS
1317015	94979TAA4	357,575.91	AAA	AAA	AAA	NR	WFMBS 2004-H A1 WELLS FARGO M	525000	0.681097	MTS
1299278	94980KAC8	743,563.21	AAAm	AAA	NR	AAA	WFMBS 2004-4 APO WELLS FARGO M	1608215	0.462353	MTS
1366671	94981BAA9	691,587.54	AAA	AAA	AAA	NR	WFMBS 2004-T A1 WELLS FARGO M	1000000	0.691588	MTS
1300928	94981DAL1	174,242.11	AAA	AAA	AAA	NR	WFMBS 2004-E A11 WELLS FARGO M	34991000	0.004980	MTS
1482023	94981UAF6	126,488.16	AAAm	AAA	[NULL]	AAA	WFMBS 2005-AR2 2A2 WELLS FARGO	186000	0.680044	MTS
3402680	949829204	3,694,435.00	NR	[NULL]	[NULL]	[NULL]	WELLS FARGO CAP XIV 8.625% GTD E	157210	23.500000	TMS
1559796	94983CAJ6	18,690,000.00	AAAm	NR	AAA	AAA	WFMBS 2005-AR10 2A6 WELLS FARGC	26700000	0.700000	MTS
1587739	94983EAH6	42,942.01	AAA	AAA	AAA	NR	WFMBS 2005-AR12 2A5 WELLS FARGC	76000	0.565026	MTS
1921665	94983KAC3	417,396.78	AAAm	NR	AAA	AAA	WFMBS 2006-AR2 2A1 WELLS FARGO	600000	0.695661	MTS
1921668	94983KAJ8	1,587,433.60	AAAm	NR	AAA	AAA	WFMBS06-AR2 IIAIO WELLS FARGO M	1.11E+09	0.001429	MTS
1921669	94983KAP4	928,620.00	BBBmn	NR	NR	BBB	WFMBS 2006-AR2 B5 WELLS FARGO I	8442000	0.110000	MTS
1991702	94983VAH8	810,570.67	AAAm	NR	AAA	AAA	WFMBS 2006-AR8 2A3 WELLS FARGO	1000000	0.810571	MTS
2187605	94984MAT1	618,406.31	AAAm	AAA	NR	AAA	WFMBS 2006-AR14 3A3 WELLS FARGC	1.57E+08	0.003936	MTS
2403805	94984XBV1	38,000.00	BBmn	NR	[NULL]	BB	WFMBS07-2 3B4 WELLS FARGO MC	400000	0.095000	MTS
2403807	94984XBX7	18,024.71	NR	NR	NR	NR	WFMBS07-2 3B6 WELLS FARGO MC	400549	0.045000	MTS
2450283	94985TAL2	682,505.76	AAAm	AAA	[NULL]	AAA	WFMBS 2007-3 1A11 WELLS FARGO M	2688679	0.253844	MTS
2450267	94985TBF4	2,280,649.92	AAAm	AAA	[NULL]	AAA	WFMBS 2007-3 A-PO WELLS FARGO M	5510149	0.413900	MTS
2763931	94986CAD6	3,609,925.44	Amn	NR	NR	A	WFMBS 2007-AR4 B1 WELLS FARGO I	8016000	0.450340	MTS
2763932	94986CAF1	134,960.00	OTHmn	NR	NR	CCC	WFMBS 2007-AR4 B3 WELLS FARGO I	1687000	0.080000	MTS
2763933	94986CAG5	126,550.00	OTHmn	NR	NR	C	WFMBS 2007-AR4 B4 WELLS FARGO I	2531000	0.050000	MTS
2763933	94986CAH7	8,430.00	OTHmn	NR	NR	C	WFMBS 2007-AR4 B5 WELLS FARGO I	843000	0.001000	MTS
313611	950590109	3,413,755.04	Bmj	[NULL]	B+	[NULL]	WENDYS INTERNATIONAL INC	155737	21.920000	TMS
1701449	950755108	1,321,385.31	NR	[NULL]	[NULL]	[NULL]	WERNER ENTERPRISES ISHR USD	51157	25.830000	TMS
4646597	95082P105	628,279.20	NR	[NULL]	NR	[NULL]	WESCO INTERNATIONAL INC	18360	34.220000	TMS
3441516	95082PAE5	2,381,336.85	B	B1	B	[NULL]	WESCO INTERNATIONAL INC	2343000	1.016362	TMS
2456590	95082PAGC	2,599,591.08	Bmj	NR	B	[NULL]	WESCO INTL INC SR DB CV 1.75%26	3170000	0.820060	TMS

1333619:950885KV4	1,052.01	AAA	AAA	NR	[NULL]	WESLACO TEX INDPT SCH DIST G/OPSF GT	100000	0.010520	TMS
2562715:952355AF2	76,367.70	OTH	CAA1	B-	[NULL]	WEST CORP	9606000	0.007950	TMS
1304158(955306105	445,441.47	NR	[NULL]	[NULL]	[NULL]	WEST PHARMACEUTICAL SERVICES	8997	49.510000	TMS
9770658 95709T100	1,512,644.68	Bmj	[NULL]	B	[NULL]	WESTAR ENERGY INC	65116	23.230000	TMS
2837382:95805Y102	9,378.81	NR	[NULL]	[NULL]	[NULL]	***WESTERN COPPER CORP	11000	0.852619	TMS
1701633 958254104	895,535.28	NR	[NULL]	[NULL]	[NULL]	WESTERN GAS PARTNERSMLP NP	68466	13.080000	TMS
1861816:959319104	1,959,817.86	NR	[NULL]	NR	[NULL]	WESTERN REFINING INC	162708	12.045000	TMS
3022803:959767BV5	800.72	A	A2	AA	[NULL]	WESTERN TOWNSHIPS MICH UTILS AREF B	78000	0.010266	TMS
1406634:96008YAB1	6,839.50	BBB+	A2	A-	A-	WESTFIELD CAPITAL CORP LTD / WT FINAN	750000	0.009119	TMS
3003267:961165ZP5	1,890.29	AAAmj	NR	AAA	[NULL]	WESTON MASS REF GO BDS 2004 B GO	180000	0.010502	TMS
314073 961840105	113,141.67	OTHmj	[NULL]	C	[NULL]	WET SEAL INC-CL A	27663	4.090000	TMS
314088 962166104	3,779,910.08	Bmj	[NULL]	B	[NULL]	WEYERHAEUSER CO	65944	57.320000	TMS
1008233:962166BP8	57,835,048.96	BBB	BAA2	BBB	BBB	WEYERHAEUSER CO MAKE WHOLE	57485000	1.006089	TMS
1008233:962166BR4	9,118,270.78	BBB	BAA2	BBB	BBB	WEYERHAEUSER CO MAKE WHOLE	9932000	0.918070	TMS
314122 963320106	2,261,398.04	Bmj	[NULL]	B+	[NULL]	WHIRLPOOL CORP	26360	85.789000	TMS
1195977:966387102	2,382,176.21	NR	[NULL]	NR	[NULL]	WHITING PETROLEUM CORPORATION	33687	70.715000	TMS
314177 966612103	1,111,581.00	Amj	[NULL]	A	[NULL]	WHITNEY HOLDING CORP	49185	22.600000	TMS
4166360 967590100	78,000.00	NR	[NULL]	[NULL]	[NULL]	WIDEPOINT CORP SHR USD	195000	0.400000	TMS
1295697:968223206	259,266.39	NR	[NULL]	[NULL]	[NULL]	WILEY (JOHN) & SONS -CL A	6207	41.770000	TMS
605284 969199108	2,470,601.78	NR	[NULL]	NR	[NULL]	***WILLBROS GROUP INC	82546	29.930000	TMS
314255 969457100	16,886,975.38	Bmj	[NULL]	B	[NULL]	WILLIAMS COMPANIES INC	679283	24.860000	TMS
1934725:969465608	5,800,597.88	B-mj	[NULL]	B-	[NULL]	WILLIAMS CONTROLS INC NEW	443132	13.090000	TMS
1663570(96950F104	18,040,710.64	NR	[NULL]	[NULL]	[NULL]	***WILLIAMS PARTNERS L P UNIT LTD PA	741196	24.340000	TMS
2992309:96950K103	7,320,933.00	NR	[NULL]	NR	[NULL]	WILLIAMS PIPELINE PARTNERS L PCOM UN	538700	13.590000	TMS
7940200 971807102	925,479.36	NR	[NULL]	[NULL]	[NULL]	WILMINGTON TRUST CORP	31224	29.640000	TMS
9229849 97263M109	2,835,232.36	NR	[NULL]	[NULL]	[NULL]	WIMM-BILL-DANN FOODS 1 ADR REPR 01.00	41348	68.570000	TMS
608836 97650W108	1,289,990.77	BBB+mj	[NULL]	A-	[NULL]	WINTRUST FINANCIAL CORP	39317	32.810000	TMS
1701865 976657106	2,348,314.50	NR	[NULL]	[NULL]	[NULL]	WISCONSIN ENERGY CORSHR USI	52535	44.700000	TMS
2838309:97705LMZ7	1,612.41	A	AA3	AA	[NULL]	WISCONSIN ST GO BDS 2007-1 GO	150000	0.010749	TMS
3880575 977123LR7	1,022.22	A	AA3	AA+	[NULL]	WISCONSIN ST TRANSN REV SER B R/MD	100000	0.010222	TMS
2153394:978166106	3,850,405.38	NR	[NULL]	NR	[NULL]	WONDER AUTO TECHNOLOGY INC	588747	6.540000	TMS
1754082:980888AB7	61,563.54	BBB+	A3	A-	[NULL]	WOOLWORTHS LTD 5.250% 20111115 SERIE	6060000	0.010159	TMS
571149 981475106	486,738.72	Amj	[NULL]	A	[NULL]	WORLD FUEL SERVICES CORP	18954	25.680000	TMS
1489683(98233Q105	340,107.40	NR	[NULL]	[NULL]	[NULL]	DO NOT USE WRIGHT EXPRESS CORP	11413	29.800000	TMS
2913681:98235TAA5	5,575.00	NR	[NULL]	[NULL]	[NULL]	WRIGHT MED GROUP INC CONV	500000	0.011150	TMS
314767 982526105	16,744,292.07	Amj	[NULL]	A+	[NULL]	WM WRIGLEY JR CO	211090	79.323000	TMS
1316964(983024AD2	30,204.79	BBB+	A3	A+	A-	WYETH CONV NOTE	31000	0.974348	TMS
1207704(983024AF7	17,013,563.48	BBB+	A3	A+	A-	WYETH MAKE WHOLE CALL	16730000	1.016949	TMS
1138960(983134107	3,239,014.41	NR	[NULL]	[NULL]	[NULL]	WYNN RESORTS LTD	35157	92.130000	TMS
2414949(98372PAJ7	3,351,193.36	BBB-	BAA3	BBB	[NULL]	XL CAP LTD PREF ORD SHS	6090000	0.550278	TMS
3383241:98375NAA8	6,677,461.94	OTH	Caa1	CCC	[NULL]	XM SATELLITE RADIO HOLDING SENIOR N	9675000	0.690177	TMS
8185698 98385X106	2,126,356.07	Bmj	[NULL]	B+	[NULL]	XTO ENERGY INC	42027	50.595000	TMS
2694070(98385XAME	8,752,628.98	BBB	BAA2	BBB	[NULL]	XTO ENERGY INC MAKE WHOLE CA	9500000	0.921329	TMS
296010 98389B100	7,728,246.16	Bmj	[NULL]	B+	[NULL]	XCEL ENERGY INC SHR USD	355338	21.749000	TMS
314858 983919101	2,859,419.61	Bmj	[NULL]	B	[NULL]	XILINX INC	126579	22.590000	TMS

2410634( 983919AC5	423,441.74	BBmj	[NULL]	BB	[NULL]	XILINX INC	500000	0.846883	TMS
2592496( 983919AD3	1,138,211.39	BBmj	[NULL]	BB	[NULL]	XILINX INC JR SUB DEB CONV	1344000	0.846883	TMS
314866 984121103	3,786,224.56	Bmj	[NULL]	B	[NULL]	XEROX CORP	301451	12.560000	TMS
1068129( 98417K106	109,990.80	NR	[NULL]	NR	[NULL]	XO HOLDINGS INC SHR USD	183318	0.600000	TMS
2914354( 98417P105	1,345,775.90	NR	[NULL]	[NULL]	[NULL]	***XINYUAN REAL ESTATE CO LTD SPONSO	315170	4.270000	TMS
1863025( 984238105	49,009.80	NR	[NULL]	[NULL]	[NULL]	YM BIOSCIENCES INC	98000	0.500100	TMS
1705625( 98462Y100	565,667.17	NR	[NULL]	[NULL]	[NULL]	YAMANA GOLD INC ORD CAD	64596	8.757000	TMS
1189875( 985509AN8	701,298.40	B	Ba3	B+	BB-	YRC WORLDWIDE INC	850000	0.825057	TMS
1454050( 985577AA3	2,739,189.06	B	BA3	B+	[NULL]	YELLOW ROADWAY CORP CONV CON	3320000	0.825057	TMS
2553174( 98584B103	2,564,288.00	NR	[NULL]	[NULL]	[NULL]	YINGLI GREEN ENERGY HLDG CO LTD ADF	200335	12.800000	TMS
2942998( 98584BAA1	24,975.00	NR	[NULL]	NR	[NULL]	YINGLI GREEN ENERGY HLDG CO LTD SR I	3000000	0.008325	TMS
2147746( 986082BV6	5,235.90	A	A2	AA	[NULL]	YONKERS N Y REF BDS 2005A GO	500000	0.010472	TMS
9843035 986392JU3	4,300,028.12	A	Aa3	AA	[NULL]	YORK CNTY PA HOSP AUTH REV SAVRS N	4300000	1.000007	TMS
552467 987434107	4,996.71	OTHmj	[NULL]	C	[NULL]	YOUNG BROADCASTING INC-CL A	166557	0.030000	TMS
9712245 988498101	4,013,288.36	NR	[NULL]	[NULL]	[NULL]	YUM! BRANDS INC	103119	38.919000	TMS
1166405( 989139100	579,280.32	OTHmj	[NULL]	C	[NULL]	***ZARLINK SEMICONDUCTOR INC	1206834	0.480000	TMS
8208561 989390109	364,039.00	NR	[NULL]	[NULL]	[NULL]	ZENITH NATIONAL INSURANCE CP	8879	41.000000	TMS
2835669( 98944B108	242,040.00	NR	[NULL]	NR	[NULL]	ZEP INC	12102	20.000000	TMS
1904153( 98952K107	139,250.25	NR	[NULL]	NR	[NULL]	ZHONGPIN INC	13995	9.950000	TMS
315116 989701107	4,820,135.46	Amj	[NULL]	A	[NULL]	ZIONS BANCORPORATION	106593	45.220000	TMS
5472560 98974P100	6,368.23	NR	[NULL]	[NULL]	[NULL]	ZIX CORP SHR USD 0.01L	3047	2.090000	TMS
1661610 98975F101	524,436.99	NR	[NULL]	[NULL]	[NULL]	ZORAN CORP SHR USD 0.	61917	8.470000	TMS
3604569 989855101	3,240,120.55	NR	[NULL]	[NULL]	[NULL]	ZYGO CORP SHR USD 0.1	246397	13.150000	TMS
3390113( C01023206	397.89	NR	[NULL]	[NULL]	[NULL]	AINSWORTH LUMBER CO LTD AINSWOR	13961	0.028500	MTS
2116906( G0219G203	64,582.50	NR	[NULL]	[NULL]	[NULL]	ALLIED WORLD ASSURANCE CO	1635	39.500000	ITS
1363979( G0585R106	13,449,427.58	NR	[NULL]	[NULL]	[NULL]	ASSURED GUARANTY LTD	945146	14.230000	ITS
1117066( G0692U109	7,916,016.00	NR	[NULL]	NR	[NULL]	***AXIS CAPITAL HOLDINGS LTD	242525	32.640000	TMS
5487517 G20045202	7,787,741.71	B-mj	[NULL]	B-	[NULL]	***CENTRAL EUROPEAN MEDIA ENTERPR	125629	61.990000	TMS
9718833 G24182100	5,833,811.20	NR	[NULL]	[NULL]	[NULL]	COOPER INDUSTRIES LTD	136304	42.800000	ITS
2574015( G2552X108	3,030,208.07	NR	[NULL]	NR	[NULL]	***COVIDIEN LIMITED	54909	55.186000	TMS
8390878 G3223R108	6,327,944.92	NR	[NULL]	[NULL]	[NULL]	EVEREST RE GROUP LTD	76406	82.820000	ITS
5838307 G3682E127	1,926,693.60	NR	[NULL]	[NULL]	[NULL]	FRONTLINE LTD	40056	48.100000	TMS
7311695 G37260109	11,393,374.96	NR	[NULL]	NR	[NULL]	***GARMIN LTD	326084	34.940000	CHASE
0 G3922B107	-						16549	-	
1218492( G4388N106	2,391.00	NR	[NULL]	[NULL]	[NULL]	HELEN OF TROY LTD	100	23.910000	ITS
0 G46715AD3	-						6900000	-	
1843638( G4672QAA	4,046,276.00	BBB+mn	[NULL]	[NULL]	A-	HUTCHISON WHAMPOA INT 6.5% 02/13/13 R	4000000	1.011569	ITS
9131222 G4776G101	8,084,190.62	NR	[NULL]	[NULL]	[NULL]	INGERSOLL-RAND CO LTD-CL A	234053	34.540000	ITS
2259679( G49349AA4	16,402,500.00	NR	NR	NR	NR	INWOOD PARK CDO 6.2863% 01/20/21 1X FL	27000000	0.607500	ITS
6733380 G67743107	445,537.76	NR	[NULL]	NR	[NULL]	***ORIENT EXPRESS HOTELS LTD CL A SHS	13264	33.590000	CHASE
0 G73537402	-						10375	-	
0 G80489AB6	-						1000000	-	
1335811( G81075106	75,670.00	NR	[NULL]	[NULL]	[NULL]	SHIP FINANCE INTL LTD	3500	21.620000	TMS
6564444 G81477104	15,378,731.00	NR	[NULL]	[NULL]	[NULL]	SINA CORP	375091	41.000000	ITS
2264075( G84228AT5	15,981.00	BBB	BAA2	BBB+	[NULL]	STANDARD CHARTERED PLC VARIABLE RA	2100000	0.007610	TMS

14,404,659,762.24



Attachment Produced in Native Form  
WGM-LEHMAN-E00015993.xls

	Market Value	W/ Adj. LEH Paper
DTC 074	862,639,264	862,639,264
DTC 636	300,929,347.47	300,929,347.47
Euroclear 22780	32,390,617.24	32,390,617.24
CAD	3,554,083	3,554,083
Bony Tri Pledge	1,035,356,662.11 Pledged but not confirmed for settlement	777,263,571.04
	2,234,869,973.59	1,976,776,882.53

Symbol	Source	SettlementDate	Reason Desc (DTC DO)	InstrumentId	Product SubType	CUSIP	Description	Qty	R/D flag	\$ MktVal	Adjustments	Adjusted Total	Adj. Flag	85,717,980	343,811,071
CNR	DTC	39710	Triparty Pledge	15343	COMMON	137225108	CANARGO ENERGY CORP	1282 D		211.53		211.53	0		
	FRT	DTC	39710	Triparty Pledge	4663	REIT	313747206	FEDERAL REALTY INVS TRUST	5800 D	512546		512546	0		
	DTC	39710	Triparty Pledge	2512429	CBONDCNV	90333EAC2	USEC INC 3% 10/01/14 CV	4000 D		2840.068		2840.068	0		
DBCI	DTC	39710	Triparty Pledge	2571	COMMON	237444104	DARTMOUTH BANCORP INC	9369 D		0.9369		0.9369	0		
	DTC	39710	Triparty Pledge	1225869	COMMON	515547206	LANESBOROUGH CORPORATION NEW	49972 D		0		0	0		
LWIG	DTC	39710	Triparty Pledge	6768	COMMON	520075102	LAURENCE INSURANCE GROUP INC	67900 D		0		0	0		
HYB	DTC	39710	Triparty Pledge	17078	CEF	641876107	NEW AMERICA HIGH INCOME FUND	894 D		1144.32		1144.32	0		
KLHC	DTC	39710	Triparty Pledge	6594	COMMON	482484102	KLH COMPUTERS INC	250 D		0		0	0		
	DTC	39710	Triparty Pledge	2425078	CBOND	228188AD0	CROWN AMERICAS LLC / CROWN AMERICAS CAPITAL CORP 7.75% 11/15/15	250000 D		256619.75		256619.75	0		
	DTC	39710	Triparty Pledge	2448422	MUNI	13068H6U3	CA PUB WKS-B-TEALE DA	210000 D		220403.4		220403.4	0		
IBM	DTC	39710	Triparty Pledge	4	COMMON	459200101	INTL BUSINESS MACHINES CORP	275301 D		32719523.85		32719523.85	0		
	DTC	39710	Triparty Pledge	2509444	MUNI	196479ME6	CO HSG MFH CL I-B2	23480000 D		23480000		23480000	0		
DAL	DTC	39710	Triparty Pledge	2479526	COMMON	247361702	DELTA AIR LINES INC	1275892 D		12337875.64		12337875.64	0		
IMO	DTC	39710	Triparty Pledge	1169319	COMMON	453038408	IMPERIAL OIL LTD	340225 D		15330538.5		15330538.5	0		
	DTC	39710	Triparty Pledge	1906350	MUNIFLT	917436C28	UT SFM-VAR-G2-CL I	11970000 D		11970000		11970000	0		
	DTC	39710	Triparty Pledge	2577336	CBOND	48121CA89	JPMORGAN CHASE BANK NA 10% 12/05/22 CD VAR	11750000 D		12101325		12101325	0		
	DTC	39710	Triparty Pledge	2419767	MUNI	517840D76	LAS VEGAS VY WTR-B	10000000 D		10000000		10000000	0		
	DTC	39710	Triparty Pledge	2445861	CBOND	74728MA94	QANTAS AIRWAYS LTD 6.05% 04/15/16 144A	8000000 D		7382623.44		7382623.44	0		
	DTC	39710	Triparty Pledge	2499890	CBOND	25857BA44	DOUBLE OAK CAPITAL TRUST SECURITIES 4.488% 07/16/52 144A AUCT	7600000 D		7600000		7600000	0		
	DTC	39710	Triparty Pledge	2577268	CBOND	48121CA97	JPMORGAN CHASE BANK NA 12/07/22 CD VAR	15280000 D		15898840		15898840	0		
	DTC	39710	Triparty Pledge	11598	COMMON	674599105	OCCIDENTAL PETROLEUM CORP	94454 D		7603547		7603547	0		
	DTC	39710	Triparty Pledge	2411746	MUNIFLT	796253ZA3	SAN ANTONIO ELEC FLTR	6670000 D		6670000		6670000	0		
	DTC	39710	Triparty Pledge	2036151	CBOND	345397T26	FORD MOTOR CREDIT CO LLC 7% 10/01/13	9229000 D		6713839.088		6713839.088	0		
	DTC	39710	Triparty Pledge	2432449	MUNI	927781CQ5	VA CLG-B-21ST CENTURY	6520000 D		6520000		6520000	0		
	DTC	39710	Triparty Pledge	2577338	CBOND	48121CTK2	JPMORGAN CHASE BANK NA 8% 05/15/17 CD VAR	6340000 D		6284208		6284208	0		
	DTC	39710	Triparty Pledge	2370643	CBOND	74163PAE2	PRIMUS FINANCIAL PRODUCTS LLC 5.438% 12/19/21 144A AUCT	7700000 D		7700000		7700000	0		
	DTC	39710	Triparty Pledge	2296696	CBOND	047468AB9	ATHILON CAPITAL CORP 4.237% 02/03/45 144A B AUCT	7400000 D		5705326		5705326	0		
	DTC	39710	Triparty Pledge	2443378	CBOND	45804CAA4	RIVERMONT INC 2006-1 5.188% 12/26/50 144A 144@ AUCT	5800000 D		5800000		5800000	0		
	DTC	39710	Triparty Pledge	2491390	MEDNOTE	00254ECN0	SVENSK EXPORTKREDIT AB 0% 12/18/08 bskt	5050000 D		5220690		5220690	0		
	DTC	39710	Triparty Pledge	2589899	MEDNOTE	4165X2BJ4	HARTFORD LIFE INSURANCE CO 0% 07/09/15	5030000 D		5030000		5030000	0		
	DTC	39710	Triparty Pledge	1383882	MUNI	862720TE5	TX ST-VETS HSG-II C1	4174666 D		4174666		4174666	0		
	DTC	39710	Triparty Pledge	2499892	CBOND	25857EAA8	DOUBLE OAK CAPITAL TRUST SECURITIES 4.488% 07/16/52 144A 144A AUCT	4500000 D		4500000		4500000	0		
	DTC	39710	Triparty Pledge	2380302	CBOND	45805AAA7	INC MONEY MARKET SECURITIES 4.489% 02/28/36 144A 06-3 AUCT	4500000 D		4500000		4500000	0		
	DTC	39710	Triparty Pledge	2398416	ASSETBK	058521AG0	BALLANTYNE RE PLC 4.497% 05/02/36 144A 1A AUCT	6200000 D		6200000		6200000	0		
	DTC	39710	Triparty Pledge	2452900	CBONDCNV	831756AA9	SMITH & WESSON HOLDING CORP 4% 12/15/26 CV 144A	5500000 D		5067331.5		5067331.5	0		
	DTC	39710	Triparty Pledge	5436	COMMON	25271C102	DIAMOND OFFSHORE DRILLING	44928 D		5053950.72		5053950.72	0		
	DTC	39710	Triparty Pledge	2587264	MEDNOTE	05567LUQ8	BNP PARIBAS 7% 07/15/13 MTN VAR	3850000 D		3850000		3850000	0		
	DTC	39710	Triparty Pledge	2499891	CBOND	25857CAA2	DOUBLE OAK CAPITAL TRUST SECURITIES 5.188% 07/16/52 144A 144A AUCT	4100900 D		4100900		4100900	0		
	DTC	39710	Triparty Pledge	2025977	MUNI	880459B35	TN HSG-AMT-2A-HMOWNRS	4350000 D		4349403		4349403	0		
	DTC	39710	Triparty Pledge	2399230	CMO	058521AH8	BALLANTYNE RE PLC 4.472% 05/02/36 144A 1A AUCT	4500000 D		4500000		4500000	0		
	DTC	39710	Triparty Pledge	2452913	CBOND	46183MAA1	INVICTA CAPITAL LLC 5.35% 12/15/36 144A 144* AUCT	3500000 D		3500000		3500000	0		
	DTC	39710	Triparty Pledge	331761	ETF	464287648	ISHARES RUSSELL 2000 GROWTH	40876 D		3192006.84		3192006.84	0		
	DTC	39710	Triparty Pledge	2589899	MEDNOTE	48240JAA5	KBC INTERNATIONALE FINANCIERINGSMAATSCHAPPIJ NV 0% 06/27/13 LBCI VAR	3000000 D		2966100		2966100	0		
	DTC	39710	Triparty Pledge	1019245	MUNI	542690RV6	LONG ISLAND POWER AUTH SAVRS	2925000 D		2925000		2925000	0		
	DTC	39710	Triparty Pledge	1814193	MUNI	646107Y22	NJ MFH SER F	2885000 D		3221852.6		3221852.6	0		
	DTC	39710	Triparty Pledge	2579980	MEDNOTE	5252M0FV4	LEHMAN BROTHERS HOLDINGS INC 0% 05/29/12 LBC1	3500000 D		490.000	122,500.0	122,500.0	1		
	DTC	39710	Triparty Pledge	12612	COMMON	918204108	VF CORP	34529 D		2841391.41		2841391.41	0		
	DTC	39710	Triparty Pledge	1814192	MUNI	646107X98	NJ MFH SER F	2635000 D		2674103.4		2674103.4	0		
	DTC	39710	Triparty Pledge	2452915	CBOND	46183MAD5	INVICTA CAPITAL LLC 6.47% 12/15/36 144A 144@ AUCT	3000000 D		3000000		3000000	0		
	DTC	39710	Triparty Pledge	2543707	CBOND	413627AZ3	HARRAHS OPERATING CO INC 10.75% 02/01/18 144A	5000000 D		2545175		2545175	0		
	DTC	39710	Triparty Pledge	2292462	CBOND	737715AA0	POTOMAC TRUST CAPITAL I 4.47% 01/21/25 144A 04-2 AUCT	2750000 D		2750000		2750000	0		
	DTC	39710	Triparty Pledge	2577337	CBOND	48121CRP3	JPMORGAN CHASE BANK NA 0% 03/19/09 Cd	2500000 D		2530810		2530810	0		
	DTC	39710	Triparty Pledge	2047360	CBOND	45804RAA1	INC MONEY MARKET SECURITIES 5.188% 12/31/33 144A 144A AUCT	2500000 D		2500000		2500000	0		
	DTC	39710	Triparty Pledge	2380303	CBOND	45805CAA3	INC MONEY MARKET SECURITIES 4.497% 02/28/36 144A 065A AUCT	2500000 D		2500000		2500000	0		
	DTC	39710	Triparty Pledge	2400502	CBOND	87089AA46	SWISS RE CAPIT 6.854% PERP 144A VAR SWISS RE CAPITAL I 6.854% PERP 144A VAR	2623678 D		2135843.985		2135843.985	0		
	DTC	39710	Triparty Pledge	6867	COMMON	534187109	LINCOLN NATIONAL CORP	42269 D		2321666.1		2321666.1	0		
	DTC	39710	Triparty Pledge	2296695	CBOND	047468AA1	ATHILON CAPITAL CORP 4.247% 01/30/45 144A AUCT	2800000 D		2158772		2158772	0		
	DTC	39710	Triparty Pledge	2036581	MUNI	49130PHJ6	KY HSG-AMT-D	2070000 D		2066957.1		2066957.1	0		
	DTC	39710	Triparty Pledge	2031968	MUNI	65820E5B2	NCF HFA HM OWNRSHP-16A	1990000 D		1990597		1990597	0		
	DTC	39710	Triparty Pledge	2443380	CBOND	45804BAA6	RIVERMONT INC 2006-1 4.488% 12/26/50 144A 144A AUCT	2100000 D		2100000		2100000	0		
	DTC	39710	Triparty Pledge	2528553	MEDNOTE	52522L459	LEHMAN BROTHERS HOLDINGS INC 0% 05/29/09 SPX	232680 D		19,150	4,787.4	4,787.4	1		
	DTC	39710	Triparty Pledge	2398415	ASSETBK	058521AF2	BALLANTYNE RE PLC 4.488% 05/02/36 144A 1A AUCT	2500000 D		2500000		2500000	0		
	DTC	39710	Triparty Pledge	330400	ETF	464287622	ISHARES RUSSELL 1000 INDEX	28108 D		1928770.96		1928770.96	0		
	DTC	39710	Triparty Pledge	2344442	MUNI	841513LU6	SE TX HSG-B-MTG-BKD S	2025809 D		2073192.673		2073192.673	0		
	DTC	39710	Triparty Pledge	2544825	MEDNOTE	52522L525	LEHMAN BROTHERS HOLDINGS INC 0% 07/31/09 SPx	192329 D		17,733	4,433.2	4,433.2	1		
	DTC	39710	Triparty Pledge	2339830	MUNI	254839J79	DISTRICT COLUMBIA REV	1750000 D		1750000		1750000	0		
	DTC	39710	Triparty Pledge	2604470	COMMON	759351A06	REINSURANCE GROUP OF AMERI-A	34579 D		1832687		1832687	0		
	DTC	39710	Triparty Pledge	2472822	MEDNOTE	52520W556	LEHMAN BROTHERS HOLDINGS INC 0% 03/31/10 BSKT	21212 D		16,053	4,013.1	4,013.1	1		
	DTC	39710	Triparty Pledge	2574619	MEDNOTE	05567LTW7	BNP PARIBAS 0% 04/29/10 BSKT	1530000 D		1453806		1453806	0		
	DTC	39710	Triparty Pledge	2344433	MUNI	841513LF3	SE TX HFC MTG BKD-B	1487831 D		1531989.824		1531989.824	0		
	DTC	39710	Triparty Pledge	2604029	CBONDCNV	902494AP8	TYSON FOODS INC 3.25% 10/15/13 CV	1305000 D		1334819.25		1334819.25	0		
	DTC	39710	Triparty Pledge	2479785	CBOND	52520W515	LEHMAN BROTHERS HOLDINGS INC 0% 04/30/10 BSKT	198363 D		13,270	3,317.6	3,317.6	1		
	DTC	39710	Triparty Pledge	2508316	MEDNOTE	52522L137	LEHMAN BROTHERS HOLDINGS INC 0% 08/31/12 STX	248875 D		13,215	3,303.8	3,303.8	1		
	DTC	39710	Triparty Pledge	2030563	CBOND	45804KAA6	INC MONEY MARKET SECURITIES 4.469% 08/03/33 144A 03-3 AUCT	1424100 D		1424100		1424100	0		
	DTC	39710	Triparty Pledge	17925	MUNIFLT	649659GK9	NYC ADJ-SUBSER B-3	1275000 D		1275000		1275000	0		
	DTC	39710	Triparty Pledge	2577589	MEDNOTE	48123MQU9	JPMORGAN CHASE & CO 7.5% 02/08/23 MTN VAR	1250000 D		1250000		1250000	0		
	DTC	39710	Triparty Pledge	2399231	ASSETBK	058521AJ4	BALLANTYNE RE PLC 4.486% 05/02/36 144A 1A AUCT	1600000 D		1600000		1600000	0		

	DTC	39710 Triparty Pledge	800300 MUNIFLT	13033KSP5	CA HFA-VAR-MFH III-A	450000 D	450000	450000	0
	DTC	39710 Triparty Pledge	329325 PREFERRED	67101W304	NUVEEN PENNSYLVANIA PREMIUM INCOME MUNICIPAL FUND 2.7.204% PERP PFD TH AUCT	18 D	445500	445500	0
WMB	DTC	39710 Triparty Pledge	10669 COMMON	969457100	WILLIAMS COS INC	17572 D	472335.36	472335.36	0
	DTC	39710 Triparty Pledge	2535740 CBOND	52522L491	LEHMAN BROTHERS HOLDINGS INC 0% 06/30/09 SPX	55078 D	4,291	1,072.6	1
	DTC	39710 Triparty Pledge	2256830 CBOND	74163PAC6	PRIMUS FINANCIAL PRODUCTS LLC 3.988% 07/21/34 144A AUCT	500000 D	500000	500000	0
	DTC	39710 Triparty Pledge	2576742 MEDNOTE	52522L392	LEHMAN BROTHERS HOLDINGS INC 0% 05/05/09 SPX	475000 D	66,500	16,625.0	1
	DTC	39710 Triparty Pledge	2528555 CBOND	52522L392	LEHMAN BROTHERS HOLDINGS INC 0% 05/29/09 BSKT	61100 D	4,210	1,052.4	1
	DTC	39710 Triparty Pledge	2279848 CBONDCNV	00763MAG3	ADVANCED MEDICAL OPTICS INC 2.5% 07/15/24 CV	455970 D	420620.9258	420620.9258	0
	DTC	39710 Triparty Pledge	1877848 MUNIGAIN	944097L05	WAXAHACHIE ISD CAB-PR	1000000 D	402260	402260	0
	DTC	39710 Triparty Pledge	2512962 MEDNOTE	52522L236	LEHMAN BROTHERS HOLDINGS INC 0% 03/31/09 BSKT	55300 D	3,910	977.4	1
	DTC	39710 Triparty Pledge	2530717 CBOND	02687QDG0	AMERICAN INTERNATIONAL GROUP INC 5.85% 01/16/18 MTN	950000 D	484571.25	484571.25	0
	DTC	39710 Triparty Pledge	2294110 MUNI	741701QT6	PRINCE GEORGES-REF-B	375000 D	381198.75	381198.75	0
	DTC	39710 Triparty Pledge	2016009 MUNI	577285V08	MAUI CNTY-SER A	350000 D	375823	375823	0
	DTC	39710 Triparty Pledge	2573578 MEDNOTE	5252M0FB8	LEHMAN BROTHERS HOLDINGS INC 24.4% 04/20/09 XLF	400000 D	56,000	14,000.0	1
	DTC	39710 Triparty Pledge	2522800 MEDNOTE	52522L418	LEHMAN BROTHERS HOLDINGS INC 0% 05/06/09 SPX	45283 D	3,591	897.7	1
	DTC	39710 Triparty Pledge	2399101 MUNI	485105AG5	KANSAS CITY SPL FACS	355000 D	350030	350030	0
INSP	DTC	39710 Triparty Pledge	1811643 COMMON	45678T201	INFOSPACE INC	31193 D	361838.8	361838.8	0
	DTC	39710 Triparty Pledge	2389063 CBOND	92976GAE1	WACHOVIA BANK NA 5.6% 03/15/16	500000 D	327668.5	327668.5	0
LKQX	DTC	39710 Triparty Pledge	2038243 COMMON	501889208	LKQ CORP	18219 D	322294.11	322294.11	0
	DTC	39710 Triparty Pledge	1285324 MUNI	914085AA3	UNIV ATHLETIC ASSN	325000 D	325000	325000	0
	DTC	39710 Triparty Pledge	2510949 CBONDCNV	52522L251	LEHMAN BROTHERS HOLDINGS INC 0% 09/19/08 CV SPX	51296 D	3,185	796.4	1
	DTC	39710 Triparty Pledge	2519275 MUNI	916277HR0	UPPER OCCOQUAN SWR-RF	300000 D	309717	309717	0
	DTC	39710 Triparty Pledge	2285048 MUNI	574192UK4	MARYLAND	300000 D	304623	304623	0
	DTC	39710 Triparty Pledge	2281207 MUNI	574204NW9	MD ST TRN	300000 D	302580	302580	0
WRLD	DTC	39710 Triparty Pledge	430530 COMMON	981419104	WORLD ACCEPTANCE CORP	2858 D	114520.06	114520.06	0
	DTC	39710 Triparty Pledge	2314708 MUNI	516840QG3	LAREDO ISD REF	100000 D	109810	109810	0
	DTC	39710 Triparty Pledge	2575937 MUNI	167505DB9	CHICAGO BOE SCH-MBIA	100000 D	110203	110203	0
	DTC	39710 Triparty Pledge	2530083 MUNI	88283LEG7	TEXAS ST TRANS COMMN	100000 D	110275	110275	0
	DTC	39710 Triparty Pledge	21097 MUNI	646135SE4	NJ TRANSN-SER A	280000 D	297665.2	297665.2	0
	DTC	39710 Triparty Pledge	2473240 MUNI	650034VH1	NY URB DEV-A-MBIA-INC	100000 D	108454	108454	0
	DTC	39710 Triparty Pledge	2587977 MEDNOTE	52523J248	LEHMAN BROTHERS HOLDINGS INC 0% 06/30/09 SpX	31610 D	2,949	737.3	1
	DTC	39710 Triparty Pledge	2477771 MUNI	452151Y06	IL ST	100000 D	108038	108038	0
	DTC	39710 Triparty Pledge	2290836 CBOND	524908MG2	LEHMAN BROTHERS HOLDINGS INC 0% 11/15/09 SXSP	300000 D	287,100	71,775.0	1
	DTC	39710 Triparty Pledge	2034931 MUNI	185630RW2	CLEMSON UNIV	100000 D	107278	107278	0
	DTC	39710 Triparty Pledge	2431536 MUNI	76218TFD1	RI CLEAN WTR-A-POOLED	100000 D	107061	107061	0
	DTC	39710 Triparty Pledge	2466036 CMO	36266WAG7	GSR MORTGAGE LOAN TRUST 6% 01/25/27 10F	295000 D	288961.35	288961.35	0
	DTC	39710 Triparty Pledge	2459942 CBOND	P5880CAA8	IRSA INVERSIONES Y REPRESENTACIONES SA 8.5% 02/02/17 REGS	150000 D	103629.15	103629.15	0
	DTC	39710 Triparty Pledge	2576427 MUNI	13433PAF1	CAMPBELL BRD LSE	100000 D	105649	105649	0
	DTC	39710 Triparty Pledge	2575129 MUNI	438701MG6	HONOLULU WSTWTRD 2ND-A	100000 D	105981	105981	0
	DTC	39710 Triparty Pledge	1667274 MUNI	649716ZF7	NY CITY TRANS-C-TAX	100000 D	104325	104325	0
	DTC	39710 Triparty Pledge	2578106 MUNI	213183Z74	COOK CNTY-REF-SER D	100000 D	105040	105040	0
	DTC	39710 Triparty Pledge	2292461 CBOND	737714AA3	POTOMAC TRUST CAPITAL I 4.748% 01/14/25 144A 0-1 AUCT	300000 D	300000	300000	0
	DTC	39710 Triparty Pledge	2597317 MEDNOTE	00254EFD9	SVENSK EXPORTKREDIT AB 0% 08/09/10 BSKT	110000 D	110000	110000	0
	DTC	39710 Triparty Pledge	2579658 MUNI	13068KUJ1	CA ST WTR-UNREF-X	100000 D	104479	104479	0
	DTC	39710 Triparty Pledge	330308 MUNI	89753EBM4	PALOMAR ETC HLTH-REF	100000 D	102695	102695	0
	DTC	39710 Triparty Pledge	2561668 MEDNOTE	52522L566	LEHMAN BROTHERS HOLDINGS INC 0% 08/31/09 RTY	300050 D	2,762	690.4	1
	DTC	39710 Triparty Pledge	902754 MUNI	646135PF4	NJ TRN-A-TRN SYS	100000 D	102324	102324	0
TKS	DTC	39710 Triparty Pledge	11321 ADR	890030208	TOMKINS PLC-SPONSORED ADR	9103 D	115335.01	115335.01	0
	DTC	39710 Triparty Pledge	10901 COMMON	110122108	BRISTOL-MYERS SQUIBB CO	13195 D	277095	277095	0
	DTC	39710 Triparty Pledge	1220629 CBOND	77531QAB4	ROGERS COMMUNICATIONS INC 9.625% 05/01/11	250000 D	281312.2625	281312.2625	0
	DTC	39710 Triparty Pledge	2216178 CBOND	902118BK3	TYCO INTERNATIONAL GROUP SA 6% 11/15/13	275000 D	277351.4508	277351.4508	0
BMY	DTC	39710 Triparty Pledge	1580 EUROFX	105756AE0	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 10.125% 05/15/27	77500 D	102656.035	102656.035	0
	DTC	39710 Triparty Pledge	2408362 MUNI	452252DE6	IL TOLL HWY	250000 D	279105	279105	0
	DTC	39710 Triparty Pledge	2561670 MEDNOTE	52522L582	LEHMAN BROTHERS HOLDINGS INC 0% 08/31/09 MXEF	34468 D	2,733	683.3	1
	DTC	39710 Triparty Pledge	1909867 MUNI	452150Z53	IL ST-FIRST SER	250000 D	272065	272065	0
	DTC	39710 Triparty Pledge	2045565 MUNI	866203MK4	SUMMIT	100000 D	100280	100280	0
	DTC	39710 Triparty Pledge	2017601 MUNI	59334KAN8	MIAMI-DADE CNTY EXPWY	250000 D	270192.5	270192.5	0
	DTC	39710 Triparty Pledge	2583201 MUNI	587845DN5	MERCER IMPT-SD PJ	100000 D	101017	101017	0
	DTC	39710 Triparty Pledge	2500949 MUNI	677519EY2	OH ST-II-A-HGR ED CAP	250000 D	264725	264725	0
	DTC	39710 Triparty Pledge	2047808 MUNI	544712VD1	LOS ANGELES CTY MET TNS AUTH SAVRS	100000 D	100000	100000	0
	DTC	39710 Triparty Pledge	2560850 MEDNOTE	5252M0EH6	LEHMAN BROTHERS HOLDINGS INC 10% 03/13/23 MTN VAR	1052000 D	878,694	219,673.4	1
	DTC	39710 Triparty Pledge	2505095 MUNI	64966GMQ2	NYC GENERAL OBLIGATIONBONDS, FISCAL 2008 SERIES A-4	100000 D	100000	100000	0
	DTC	39710 Triparty Pledge	21413 MUNI	75728MBQ6	CITY OF REDDING	100000 D	100000	100000	0
	DTC	39710 Triparty Pledge	2461604 MUNIFLT	882720Z53	TX ADJ-REF-TXB-FD I	100000 D	100000	100000	0
	DTC	39710 Triparty Pledge	187391 MUNI	167685KF2	CHICAGO SFM-SER A	260000 D	260000	260000	0
	DTC	39710 Triparty Pledge	1284388 CBOND	492386AS6	KERR-MCGEE CORP 6.875% 09/15/11	250000 D	257729.7675	257729.7675	0
	DTC	39710 Triparty Pledge	2025505 MUNI	862811V26	STRATFORD	95000 D	99666.4	99666.4	0
	DTC	39710 Triparty Pledge	2554203 MEDNOTE	52522L715	LEHMAN BROTHERS HOLDINGS INC 0% 08/13/09 INTX	28620 D	4,576	644.0	1
FRA	DTC	39710 Triparty Pledge	2452754 CBOND	761713AD6	REYNOLDS AMERICAN INC 7.25% 06/01/13	261114.3675	261114.3675	261114.3675	0
	DTC	39710 Triparty Pledge	2437086 CEF	09255X100	BLACKROCK FLOAT RT INCOME ST	8064 D	109186.56	109186.56	0
	DTC	39710 Triparty Pledge	2024406 CBOND	969457BK5	WILLIAMS COS INC 8.125% 03/15/12	250000 D	252669.25	252669.25	0
	DTC	39710 Triparty Pledge	2026783 MUNI	145628GX5	CARROLLTON FMRS ISD	250000 D	254200	254200	0
	DTC	39710 Triparty Pledge	2046925 CBOND	245217AM6	DEL MONTE CORP 6.625% 12/15/12	250000 D	258070.25	258070.25	0
	DTC	39710 Triparty Pledge	2050183 CBOND	553036CG7	M&I BANK FSB/LAS VEGAS NV 5% 10/28/13 CD	95000 D	95189.6181	95189.6181	0
	DTC	39710 Triparty Pledge	969318 CBOND	373298BV9	GEORGIA-PACIFIC LLC 8.125% 05/15/11	250000 D	254440	254440	0
	DTC	39710 Triparty Pledge	12730 CBOND	268766BF8	EOP OPERATING LP 6.8% 01/15/09	250000 D	251858.83	251858.83	0
	DTC	39710 Triparty Pledge	1864016 CBOND	502413AJ6	L-3 COMMUNICATIONS CORP 7.625% 06/15/12	250000 D	258674.5	258674.5	0
SWSI	DTC	39710 Triparty Pledge	2342713 COMMON	86837X105	SUPERIOR WELL SERVICES INC	3455 D	102337.1	102337.1	0
	DTC	39710 Triparty Pledge	2287518 MUNI	741705CY1	PRINCE GEORGES COP-RF	250000 D	252122.5	252122.5	0
	DTC	39710 Triparty Pledge	2018445 CBOND	058498AF3	BALL CORP 6.875% 12/15/12	250000 D	256940	256940	0
	DTC	39710 Triparty Pledge	1285319 CBOND	357119AP9	CSC HOLDINGS INC 7.625% 04/01/11 B	250000 D	258843	258843	0
	DTC	39710 Triparty Pledge	2229678 CBOND	15101QAB4	CELESTICA INC 7.875% 07/01/11	250000 D	252336	252336	0
	DTC	39710 Triparty Pledge	2538257 MEDNOTE	5252M0BS5	LEHMAN BROTHERS HOLDINGS INC 8.25% 01/30/23 MTN VAR	1000000 D	992,500	248,125.0	1
	DTC	39710 Triparty Pledge	2317596 MUNI	709222AS2	PA TPK COMMN	80000 D	87160.8	87160.8	0

	DTC	39710	Triparty Pledge	2337793	CBOND	74913GAE5	QWEST CORP 7.875% 09/01/11	250000	D	250929.75		250929.75	0
	DTC	39710	Triparty Pledge	4387	CBOND	046003J77	ASSOCIATES CORP OF NORTH AMERICA 6.25% 11/01/08	250000	D	247500		247500	0
	DTC	39710	Triparty Pledge	2270225	CBOND	629855AE7	NALCO CO 7.75% 11/15/11	250000	D	260369.75		260369.75	0
	DTC	39710	Triparty Pledge	2328150	CBOND	69073TAL7	OWENS BROCKWAY GLASS CONTAINER INC 6.75% 12/01/14 \$	250000	D	253765.75		253765.75	0
	DTC	39710	Triparty Pledge	2356469	CBOND	61746SB57	MORGAN STANLEY 5.05% 01/21/11	90000	D	65519.64		65519.64	0
	DTC	39710	Triparty Pledge	249143	MEDNOTE	5252DWR59	LEHMAN BROTHERS HOLDINGS INC 0% 06/30/09 BSKt	10000	D	309.0	209.0	309.0	1
	DTC	39710	Triparty Pledge	1598778	CBOND	097751AG6	BOMBARDIER INC 6.75% 05/01/12 144A	250000	D	251422		251422	0
	DTC	39710	Triparty Pledge	1228180	MUNIGAIN	233572GU4	DADE SPL OBG RF CAB-B	700000	D	247296		247296	0
	DTC	39710	Triparty Pledge	2425825	CBOND	481227AA4	JP MORGAN CHASE CAPITAL XVII 6.95% 08/17/36 R	100000	D	78814.5		78814.5	0
	DTC	39710	Triparty Pledge	2042505	CBOND	165167BC0	CHESAPEAKE ENERGY CORP 7.5% 09/15/13	250000	D	246406.25		246406.25	0
	DTC	39710	Triparty Pledge	2049724	CBOND	01958XBD8	ALLIED WASTE NORTH AMERICA INC 5.75% 02/15/11 B	250000	D	247737.2375		247737.2375	0
	DTC	39710	Triparty Pledge	2221987	CBOND	27876GAQ1	ECHOSTAR DBS CORP 6.375% 10/01/11	250000	D	251143.25		251143.25	0
	DTC	39710	Triparty Pledge	2316575	CBOND	459745FP5	INTERNATIONAL LEASE FINANCE CORP 5% 04/15/10	105000	D	82008.045		82008.045	0
	DTC	39710	Triparty Pledge	802237	CBOND	780153AL6	ROYAL CARIBBEAN CRUISES LTD 8.75% 02/02/11	250000	D	235000		235000	0
	DTC	39710	Triparty Pledge	2329804	CBOND	22025YAH3	CORRECTIONS CORP OF AMERICA 6.25% 03/15/13	250000	D	244505.25		244505.25	0
	DTC	39710	Triparty Pledge	2015009	CBOND	708130AA7	JC PENNEY CORP INC 8% 03/01/10	250000	D	245187.0575		245187.0575	0
	DTC	39710	Triparty Pledge	2570884	MEDNOTE	5252M0FA0	LEHMAN BROTHERS HOLDINGS INC 15.73% 04/21/23 MTN1 VAR	325000	D	81,250.0		81,250.0	1
	DTC	39710	Triparty Pledge	2051438	CBOND	38869PAB0	GRAPHIC PACKAGING INTERNATIONAL INC 8.5% 08/15/11	250000	D	246323		246323	0
	DTC	39710	Triparty Pledge	2575957	MUNI	442331KU7	HOUSTON-REF-PLB IMP-F	75000	D	82218.75		82218.75	0
	DTC	39710	Triparty Pledge	2535739	CBOND	52522L483	LEHMAN BROTHERS HOLDINGS INC 0% 06/30/09 BSKT	38100	D	608.6		608.6	1
	DTC	39710	Triparty Pledge	2031674	CBOND	704549AC8	PEABODY ENERGY CORP 6.875% 03/15/13 B	250000	D	245143.25		245143.25	0
	DTC	39710	Triparty Pledge	2524017	MUNICIPL	95566E6K5	W SACRAMENTO TAX-14	90000	D	85170.6		85170.6	0
	DTC	39710	Triparty Pledge	2349509	CBOND	23918KAE8	DAVITA INC 6.625% 03/15/13	250000	D	242638		242638	0
	DTC	39710	Triparty Pledge	2577922	MUNI	116475B37	BROWNSVILLE UTL SYS-A	75000	D	81843.75		81843.75	0
	DTC	39710	Triparty Pledge	2019465	CBOND	85590AAD6	STARWOOD HOTELS & RESORTS WORLDWIDE INC 7.875% 05/01/12	250000	D	247492.25		247492.25	0
	DTC	39710	Triparty Pledge	1904813	MUNIGAIN	650033LH4	NY URB DEV TBL COLUM	85000	D	79520.05		79520.05	0
	DTC	39710	Triparty Pledge	2320817	CBOND	35914PAH8	FRONTIER OIL CORP 6.625% 10/01/11	250000	D	249558.25		249558.25	0
	DTC	39710	Triparty Pledge	2228679	CBOND	369622DS1	GENERAL ELECTRIC CAPITAL CORP 1.92% 10/01/53 FLT	246600	D	241719.786		241719.786	0
	DTC	39710	Triparty Pledge	2524309	MUNICIPL	955232BN2	W PATTERSON FING-1-A	80000	D	77556		77556	0
	DTC	39710	Triparty Pledge	1284013	CBOND	58445MAJ1	MEDIACOM LLC / MEDIACOM CAPITAL CORP 9.5% 01/15/13	250000	D	242906.25		242906.25	0
	DTC	39710	Triparty Pledge	2445401	CBOND	281023AM1	EDISON MISSION ENERGY 7.5% 06/15/13	250000	D	242343.75		242343.75	0
	DTC	39710	Triparty Pledge	2580793	MUNI	882854KF8	TX WTR ST REVOLV SR-A	75000	D	78745.5		78745.5	0
	DTC	39710	Triparty Pledge	2290321	CBOND	17453BAP6	FRONTIER COMMUNICATIONS CORP 6.25% 01/15/13	250000	D	238984.5		238984.5	0
	DTC	39710	Triparty Pledge	2048208	MUNI	899697AM8	TUMWATER OFFC PPTYs	75000	D	79707.75		79707.75	0
	DTC	39710	Triparty Pledge	2508884	MUNI	91412FJ99	UNIV CA-UNREF-UCLA-A	75000	D	79769.25		79769.25	0
	DTC	39710	Triparty Pledge	2041392	CBOND	33938EAJ6	FLEXTRONICS INTERNATIONAL LTD 6.5% 05/15/13	250000	D	239280.5525		239280.5525	0
TEL	DTC	39710	Triparty Pledge	2491192	COMMON	G9144P105	TYCO ELECTRONICS LTD	8803	D	265410.45		265410.45	0
	DTC	39710	Triparty Pledge	2582436	MEDNOTE	52523J230	LEHMAN BROTHERS HOLDINGS INC 0% 05/28/10 S5FI	10500	D	781	195.3	195.3	1
	DTC	39710	Triparty Pledge	2369817	CBOND	681904AK4	OMNICARE INC 6.875% 12/15/15	250000	D	238190		238190	0
	DTC	39710	Triparty Pledge	2555774	MEDNOTE	5252MODT1	LEHMAN BROTHERS HOLDINGS INC 0% 02/20/09 XLF	100000	D	14,000	3,500.0	3,500.0	1
	DTC	39710	Triparty Pledge	2524011	MUNICIPL	62718PNM5	MURRIETA FACS-#1-SPRI	90000	D	76500		76500	0
	DTC	39710	Triparty Pledge	1667082	MUNI	59455RYV2	MI MUN BD-A-LOC GOVT	75000	D	77371.5		77371.5	0
	DTC	39710	Triparty Pledge	2518701	CMO	76111J5X8	RESIDENTIAL FUNDING MORTGAGE SECURITIES I 3.5% 06/25/33 S13	90000	D	76336.101		76336.101	0
	DTC	39710	Triparty Pledge	2579329	MUNI	603848DE5	MINNEHAHA-CITFS-LTD TA	75000	D	79236.75		79236.75	0
	DTC	39710	Triparty Pledge	2223351	MEDNOTE	P09669BR5	BANCO DE GALICIA Y BUENOS AIRES 11% 01/01/19 REGS STEP	100000	D	75694.882		75694.882	0
	DTC	39710	Triparty Pledge	2579461	CMO	94984HA33	WELLS FARGO MORTGAGE BACKED SECURITIES TRUST 6% 10/25/36 12	75000	D	71548.605		71548.605	0
	DTC	39710	Triparty Pledge	2290263	CBOND	879246AB2	TELE NORTE LESTE PARTICIPACOE5 SA 8% 12/18/13 B	70000	D	71225		71225	0
	DTC	39710	Triparty Pledge	2524277	MUNICIPL	538169BF9	LIVERMORE TAX 499-1	75000	D	72096		72096	0
	DTC	39710	Triparty Pledge	2305401	CBOND	125896AX8	CMS ENERGY CORP 6.3% 02/01/12	250000	D	232056.25		232056.25	0
	DTC	39710	Triparty Pledge	2102538	CBOND	44108EAS7	HOST HOTELS & RESORTS LP 7.125% 11/01/13	250000	D	241778.75		241778.75	0
	DTC	39710	Triparty Pledge	2583205	MUNI	665891DC8	NORTHERN VALLEY HSD	70000	D	70700.7		70700.7	0
	DTC	39710	Triparty Pledge	2431522	CBOND	26816LAT9	DYNEGY HOLDINGS INC 8.375% 05/01/16	250000	D	237968		237968	0
GEX	DTC	39710	Triparty Pledge	2485284	ETF	57060UJ07	MARKET VECTORS GLOBAL ALT	1650	D	76428		76428	0
CEO	DTC	39710	Triparty Pledge	800808	ADR	126132109	CNOOC LTD-ADR	640	D	82617.6		82617.6	0
	DTC	39710	Triparty Pledge	2510460	CBOND	806605AJ0	SCHERING-PLOUGH CORP 6% 09/15/17	69591	D	67869.16834		67869.16834	0
	DTC	39710	Triparty Pledge	2152538	CMO	36222RLU1	GSR MORTGAGE LOAN TRUST 5.5% 09/25/19 2F	70000	D	69899.2		69899.2	0
BFR	DTC	39710	Triparty Pledge	802019	ADR	07329M100	BBVA BANCO FRANCES SA-ADR	16320	D	84374.4		84374.4	0
	DTC	39710	Triparty Pledge	2040771	CBOND	832248AH1	SMITHFIELD FOODS INC 7.75% 05/15/13 B	250000	D	234119.75		234119.75	0
LEHMQ	DTC	39710	Triparty Pledge	12080	COMMON	524908100	LEHMAN BROTHERS HOLDINGS INC	4363465	D	938.145		938.145	1
	DTC	39710	Triparty Pledge	2430936	MUNI	64966F2V5	NYC PREREF-SER B	62800	D	67327.252		67327.252	0
	DTC	39710	Triparty Pledge	2228678	CBOND	369622CF0	GENERAL ELECTRIC CAPITAL CORP 1.7617% 02/01/50 FLT	225000	D	223915.5		223915.5	0
	DTC	39710	Triparty Pledge	2212903	CBOND	66977WAF6	NOVA CHEMICALS CORP 6.5% 01/15/12	250000	D	232843.75		232843.75	0
	DTC	39710	Triparty Pledge	2357047	CBOND	45661TAB7	INERGY LP/INERGY FINANCE CORP 6.875% 12/15/14	250000	D	225690		225690	0
	DTC	39710	Triparty Pledge	2346197	CBOND	171871AH9	CINCINNATI BELL INC 7% 02/15/15	250000	D	227453.3		227453.3	0
	DTC	39710	Triparty Pledge	2336175	CBOND	800907AJ6	SANMINA-SCI CORP 6.75% 03/01/13	250000	D	230797		230797	0
TDW	DTC	39710	Triparty Pledge	9958	COMMON	886423102	TIDEWATER INC	3671	D	229107.11		229107.11	0
	DTC	39710	Triparty Pledge	2349746	CBOND	909214BJ6	UNISYS CORP 8% 10/15/12	250000	D	223500		223500	0
	DTC	39710	Triparty Pledge	2408361	MUNI	646136H53	NJ TRN PREREF-D	200000	D	223172		223172	0
	DTC	39710	Triparty Pledge	2354934	CBOND	20255WAG5	ENCORE ACQUISITION CO 6% 07/15/15	250000	D	207625		207625	0
IDIX	DTC	39710	Triparty Pledge	2257628	COMMON	45166R204	DENIX PHARMACEUTICALS INC	7706	D	65038.64		65038.64	0
	DTC	39710	Triparty Pledge	2577590	PREFERRED	172967556	CITIGROUP INC 8.5% PERP PFD F	4000	D	70400		70400	0
	DTC	39710	Triparty Pledge	2322814	MEDNOTE	3704A0MJ8	GMAC LLC 5.5% 06/15/09 SMN1	250000	D	222947.985		222947.985	0
	DTC	39710	Triparty Pledge	2569313	MEDNOTE	52523J131	LEHMAN BROTHERS HOLDINGS INC 0% 03/28/13 BSKt	35120	D	2,125	531.2	531.2	1
NGG	DTC	39710	Triparty Pledge	2342985	ADR	636274300	NATIONAL GRID PLC-SP ADR	923	D	61351.81		61351.81	0
SCMWY	DTC	39710	Triparty Pledge	12486	ADR	871013108	SWISSCOM AG-SPONSORED ADR	2042	D	67108.288		67108.288	0
	DTC	39710	Triparty Pledge	2039395	MUNI	117637GA0	BRYANT SD #23 REF	50000	D	50186.5		50186.5	0
CPST	DTC	39710	Triparty Pledge	430880	COMMON	14067D102	CAPSTONE TURBINE CORP	37404	D	56854.08		56854.08	0
	DTC	39710	Triparty Pledge	2388300	MUNI	273587SCO	EAST LYME-UNREF	200000	D	213694		213694	0
	DTC	39710	Triparty Pledge	1489759	MUNI	90130TAK6	TWENTY-FIFTH AVE STD	200000	D	213582		213582	0
	DTC	39710	Triparty Pledge	2560964	CBOND	52523J412	LEHMAN BROTHERS HOLDINGS INC 0% 02/26/10 BSKT	30100	D	2,122	530.5	530.5	1
KNSY	DTC	39710	Triparty Pledge	257893	COMMON	490057106	KENNESAW NASH CORP	1881	D	62242.29		62242.29	0
	DTC	39710	Triparty Pledge	2599420	CBOND	52520KYE1	LEHMAN BROTHERS COMMERCIAL BANK 10% 08/28/23 CD	200000	D	198780		198780	0
DNPLY	DTC	39710	Triparty Pledge	2534929	ADR	233806306	DAI NIPPON PRINT-SPON ADR	4565	D	59938.45		59938.45	0
	DTC	39710	Triparty Pledge	2316185	MUNI	6041282F4	MINNESOTA	200000	D	212436		212436	0

	DTC	39710 Triparty Pledge	2041833 MUNI	650017TB2	NYS THRUWAY C2 NYS THRUWAY 35 DAY SAVER	50000 D	50000		50000	0
	DTC	39710 Triparty Pledge	2570054 MEDNOTE	52522LB14	LEHMAN BROTHERS HOLDINGS INC 0% 09/30/09 MXEF	7980 D	607	151.8	151.8	1
	DTC	39710 Triparty Pledge	1389724 MUNI	734260YNE	PORT HOUSTON-A-IMPT	205000 D	211256.6		211256.6	0
	DTC	39710 Triparty Pledge	2450330 MUNI	482124MA9	JURUPA USD	200000 D	212160		212160	0
	DTC	39710 Triparty Pledge	18102 MUNI	656178BE9	NORMAN OKLA REGL HOSP AUTH SAVERS-SER B	50000 D	50000		50000	0
	DTC	39710 Triparty Pledge	2369307 CBOND	653347AA9	LOMA NEGRA COMPANIA INDUSTRIAL ARGENTINA SA 7.25% 03/15/13 REGS	50000 D	49405.2		49405.2	0
	DTC	39710 Triparty Pledge	1658034 PREFERRED	21988GA29	CORPORATE-BACKED TRUST CERTIFICATES 6.7% 07/31/97 PFD AIG	6000 D	59640		59640	0
	DTC	39710 Triparty Pledge	2473751 MEDNOTE	52517PU41	LEHMAN BROTHERS HOLDINGS INC 0% 03/30/09 BSKT	242000 D	33,880	8,470.0	8,470.0	1
KNBWY	DTC	39710 Triparty Pledge	1809956 ADR	497350306	KIRIN HOLDINGS CO-SPON ADR	3627 D	49932.909		49932.909	0
	DTC	39710 Triparty Pledge	970078 MUNI	91411XAA7	UNIVERSITY MED & DENTISTRY NJ	50000 D	50000		50000	0
	DTC	39710 Triparty Pledge	2267598 CBOND	315292AD4	FERRELLGAS ESCROW LLC/FERRELLGAS FINANCE ESCROW CORP 6.75% 05/01/14	250000 D	215172		215172	0
	DTC	39710 Triparty Pledge	2577282 CBONDCNV	5252M0FR3	LEHMAN BROTHERS HOLDINGS INC 0% 05/08/09 CV XLF	255000 D	211,982	52,995.4	52,995.4	1
	DTC	39710 Triparty Pledge	2604907 ???	3135A0FX2	FEDERAL NATIONAL MORTGAGE ASSOCIATION 5.75% 04/20/35	50000 D	4863632.15		4863632.15	0
SEOAY	DTC	39710 Triparty Pledge	2604893 CBOND	25467B2P2	DISCOVER BANK/GREENWOOD DE 6% 02/24/23 CD	60000 D	60100.6026		60100.6026	0
	DTC	39710 Triparty Pledge	539496 ADR	86210M106	STORA ENSO OYJ-SPONS ADR	4760 D	56715.4		56715.4	0
	DTC	39710 Triparty Pledge	2579046 MEDNOTE	5252M0FF9	LEHMAN BROTHERS HOLDINGS INC 0% 05/17/10 BSKT	250000 D	150,000	37,500.0	37,500.0	1
	DTC	39710 Triparty Pledge	2578155 CMO	94984EAU6	WELLS FARGO MORTGAGE BACKED SECURITIES TRUST 6% 08/25/36 10	65000 D	57852.1385		57852.1385	0
	DTC	39710 Triparty Pledge	2297273 MUNI	618023J71	MORRIS CNTY	50000 D	49718		49718	0
FSR	DTC	39710 Triparty Pledge	2473982 COMMON	G3529T105	FLAGSTONE REINSURANCE HOLDIN	4891 D	62849.35		62849.35	0
	DTC	39710 Triparty Pledge	2472821 CBOND	52520W564	LEHMAN BROTHERS HOLDINGS INC 0% 03/31/11 BSKT	30000 D	2,076	519.0	519.0	1
RDS/B	DTC	39710 Triparty Pledge	2333430 ADR	780259107	ROYAL DUTCH SHELL PLC-ADR	1022 D	60972.52		60972.52	0
	DTC	39710 Triparty Pledge	2486878 MUNI	083778DD9	BERGEN IMPT-A-RIDGEWAY	50000 D	49240		49240	0
	DTC	39710 Triparty Pledge	2524274 MUNICIPL	509632CT0	KL ELKSINORE FIN-REF-H	50000 D	49472		49472	0
TDK	DTC	39710 Triparty Pledge	15503 ADR	872351408	TDK CORP-SPONSORED ADR	1178 D	59170.94		59170.94	0
LUX	DTC	39710 Triparty Pledge	20016 ADR	55068R202	LUXOTTICA GROUP SPA-SPON ADR	1899 D	51254.01		51254.01	0
	DTC	39710 Triparty Pledge	2524312 MUNICIPL	969281CM4	WM S HART UHSD 2002-1	220500 D	206709.93		206709.93	0
	DTC	39710 Triparty Pledge	2231677 MUNI	610423NW1	MONROE-SER B	45400 D	48429.996		48429.996	0
IEF	DTC	39710 Triparty Pledge	1669691 ETF	464287440	ISHARES LEHMAN 7-10YR TREAS	525 D	46830		46830.0	0
	DTC	39710 Triparty Pledge	1493329 MUNI	932889GN2	WALNUT VLY SD-A	50000 D	56397		56397	0
	DTC	39710 Triparty Pledge	2341235 MUNI	852529HG4	STAFFORD TWP	45000 D	47461.05		47461.05	0
	DTC	39710 Triparty Pledge	2366769 MUNIFLT	13065VLE7	CA DEPT WTR VAR-F-5	200000 D	200000		200000	0
	DTC	39710 Triparty Pledge	964868 MUNI	373109BL0	GEORGETOWN UNIVERSITY SER B SAVRS	200000 D	200000		200000	0
	DTC	39710 Triparty Pledge	2373750 COMMON	82620W107	SIENNA GOLD INC	167850 D	65447.93153		65447.93153	0
DWAHY	DTC	39710 Triparty Pledge	16892 ADR	234062206	DAIWA HOUSE INDUS-UNSP ADR	479 D	48274.578		48274.578	0
	DTC	39710 Triparty Pledge	2524304 MUNICIPL	87972KAW6	TEMECULA CFD #03-1-A	50000 D	48073		48073	0
	DTC	39710 Triparty Pledge	2298333 MUNIFLT	49548WAC9	KING GEORGE IDA VAR	200000 D	200000		200000	0
	DTC	39710 Triparty Pledge	2524311 MUNI	955641CL7	W SACRAMENTO FING-F	50000 D	47639		47639	0
	DTC	39710 Triparty Pledge	2103255 CBOND	552953AG6	MGM MIRAGE 5.875% 02/27/14	250000 D	200856.75		200856.75	0
	DTC	39710 Triparty Pledge	1866919 MUNIFLT	64971KJE7	NY CITY TRANS-ADJ-C3	200000 D	200000		200000	0
	DTC	39710 Triparty Pledge	2294334 MUNI	343136TU1	FL TPK REF-TRN-A	50000 D	53876		53876	0
	DTC	39710 Triparty Pledge	2043354 MUNI	233559RL9	DADE CNTY SEAPORT	46100 D	46179.292		46179.292	0
SKHSY	DTC	39710 Triparty Pledge	967961 ADR	816078307	SEKISUI HOUSE-SPONS ADR	5071 D	47728.252		47728.252	0
TIA	DTC	39710 Triparty Pledge	2038662 ADR	87927Y201	TELECOM ITALIA SPA-SPON ADR	4609 D	55538.45		55538.45	0
	DTC	39710 Triparty Pledge	2207546 GOVAGNCY	31333F1CV7	FEDERAL HOME LOAN MORTGAGE CORP 4% 03/15/11 MTN1	197900 D	197920.7716		197920.7716	0
PEGA	DTC	39710 Triparty Pledge	5262 COMMON	705573103	PEGASYSYSTEMS INC	3593 D	49152.24		49152.24	0
	DTC	39710 Triparty Pledge	2508315 CBOND	52522L129	LEHMAN BROTHERS HOLDINGS INC 0% 08/31/12 BskT	6916 D	461	115.3	115.3	1
	DTC	39710 Triparty Pledge	1442171 CBOND	02378JAS7	AMERICAN AIRLINES PASS THROUGH TRUST 2001-01 6.817% 05/23/11 01-1	250000 D	202944.25		202944.25	0
	DTC	39710 Triparty Pledge	2567571 MEDNOTE	5252M0ED5	LEHMAN BROTHERS HOLDINGS INC 0% 03/19/10 BSKT	70000 D	52,766	13,191.5	13,191.5	1
	DTC	39710 Triparty Pledge	2289175 PREFERRED	80281R300	SANTANDER FINANCE PREFERRED SA UNIPERSONAL 6.41% PERP PFD 1	3000 D	54750		54750	0
	DTC	39710 Triparty Pledge	2590356 MUNI	494152PJ4	KILLEEN ISD-REF	50000 D	52940		52940	0
	DTC	39710 Triparty Pledge	2513304 PREFERRED	456837707	ING GROEP NV 7.375% PERP PFD	3000 D	52200		52200	0
	DTC	39710 Triparty Pledge	2370421 CBOND	74837NAC7	QUIKSILVER INC 6.875% 04/15/15	250000 D	187304.75		187304.75	0
	DTC	39710 Triparty Pledge	2037535 MUNI	890176FF2	TONAWANDA CITY-A	50000 D	52592		52592	0
	DTC	39710 Triparty Pledge	2516453 MUNI	576047TV6	MA UNREF BAL-SER A	45000 D	45528.3		45528.3	0
	DTC	39710 Triparty Pledge	2538692 MEDNOTE	74977EPJ6	RABOBANK NEDERLAND NV/NY 7% 04/11/22 MTN VAR	200000 D	193860		193860	0
	DTC	39710 Triparty Pledge	2583207 MUNI	7506760S2	RAHWAY ETC REF-A	50000 D	52342.5		52342.5	0
TYT	DTC	39710 Triparty Pledge	2343228 CEF	89147U100	TORTOISE ENERGY CAPITAL CORP	3000 D	57450		57450	0
	DTC	39710 Triparty Pledge	1230808 PREFERRED	94976Y207	WELLS FARGO CAPITAL IV 7% 09/01/31 PFD	2000 D	45840		45840	0
	DTC	39710 Triparty Pledge	1663220 MUNIGAIN	650033LP6	NY URB DEV TBL COLUM	55000 D	44443.85		44443.85	0
	DTC	39710 Triparty Pledge	2271438 CBOND	524908MB3	LEHMAN BROTHERS HOLDINGS INC 0% 09/28/09 SPX	43000 D	6,020	1,505.0	1,505.0	1
	DTC	39710 Triparty Pledge	2043223 MUNI	658256PH9	NORTH CAROLINA HWY	50000 D	52200		52200	0
	DTC	39710 Triparty Pledge	2208053 MUNI	097257BW8	BOGOTA GEN IMPT	45000 D	44206.2		44206.2	0
	DTC	39710 Triparty Pledge	2576234 MEDNOTE	52523J156	LEHMAN BROTHERS HOLDINGS INC 0% 10/30/09 RTY	4830 D	438	109.4	109.4	1
LBC	DTC	39710 Triparty Pledge	2029131 CEF	525178109	LEHMAN BROTHERS/FIRST TRUST INCOME OPPORTUNITY FUND	23951 D	219870.18		219870.18	0
	DTC	39710 Triparty Pledge	2524252 MUNI	130923AP0	CA STWD TOB-B-ASSET	50000 D	43722		43722	0
	DTC	39710 Triparty Pledge	2601815 CBOND	36999ADF8	GENERAL ELECTRIC CAPITAL CORP 1.87% PERP	187500 D	0		0	0
	DTC	39710 Triparty Pledge	2524255 MUNI	130923BF1	CALIFORNIA STATEWIDE	50000 D	43722		43722	0
	DTC	39710 Triparty Pledge	2554846 MEDNOTE	5252M0CE5	LEHMAN BROTHERS HOLDINGS INC 0% 02/19/10 BSKT	60000 D	36,000	9,000.0	9,000.0	1
	DTC	39710 Triparty Pledge	2300673 CBOND	608328AP5	MOHEGAN TRIBAL GAMING AUTHORITY 7.125% 08/15/14	250000 D	184132.75		184132.75	0
	DTC	39710 Triparty Pledge	2528554 CBOND	52522L376	LEHMAN BROTHERS HOLDINGS INC 0% 05/29/09 MXEA	5100 D	107.1	107.1	107.1	1
	DTC	39710 Triparty Pledge	2215268 MUNI	212796DP4	COPIAGUE UFSD	50000 D	50913.5		50913.5	0
	DTC	39710 Triparty Pledge	2313078 MUNI	64971KN69	NYC TRANS-REF-A1	40900 D	43472.61		43472.61	0
	DTC	39710 Triparty Pledge	2366939 CFGN	P97475AG5	VENEZUELA GOVERNMENT INTERNATIONAL BOND 6% 12/09/20	336500 D	193992.25		193992.25	0
SSDOY	DTC	39710 Triparty Pledge	15164 ADR	824841407	SHISEIDO LTD-SPONSORED ADR	1812 D	41744.856		41744.856	0
	DTC	39710 Triparty Pledge	2582793 MUNI	194738L40	COLLIN-REF-PERM IMPT	175000 D	183576.75		183576.75	0
	DTC	39710 Triparty Pledge	2380000 GOVAGNCY	3133X5G85	FEDERAL HOME LOAN BANK SYSTEM 5.35% 04/08/19	175000 D	173850.4688		173850.4688	0
	DTC	39710 Triparty Pledge	2220837 CBOND	857689AV5	STATION CASINOS INC 6% 04/01/12	250000 D	181958.25		181958.25	0
	DTC	39710 Triparty Pledge	2588012 MEDNOTE	52523J263	LEHMAN BROTHERS HOLDINGS INC 0% 12/18/09 PBW	5000 D	412	103.0	103.0	1
	DTC	39710 Triparty Pledge	2573784 MUNI	472653BH6	JEFFERSON LTD-FSA-CR	50000 D	41261		41261	0
	DTC	39710 Triparty Pledge	1709987 ADR	574192TK6	MD ST-ST LOC FAC5-A	165500 D	170273.4		170273.4	0
	DTC	39710 Triparty Pledge	1847191 MUNI	838418FU0	SH HUNTINGTON UFSD	40000 D	41134.4		41134.4	0
	DTC	39710 Triparty Pledge	2450998 MUNI	72316WNB9	PINELLAS SFH-AMT-A-1	40000 D	41048		41048	0
	DTC	39710 Triparty Pledge	184154 USTRES	156884G36	TIGER 0% 08/15/14	41000 D	40396.19382		40396.19382	0
	DTC	39710 Triparty Pledge	2015598 MUNI	57582NPC4	MASSACHUSETTS	40000 D	41390		41390	0

UNH	DTC	39710 Triparty Pledge	2033772 MUNI	605580DA4	MS REF-SER A	150000 D	167286	167286	0
	DTC	39710 Triparty Pledge	186778 COMMON	91324P102	UNITEDHEALTH GROUP INC	6223 D	166714.17	166714.17	0
	DTC	39710 Triparty Pledge	2503327 MEDNOTE	52517P3L3	LEHMAN BROTHERS HOLDINGS INC 8% 08/23/22 MTN VAR	650000 D	642,850	160,712.5	160,712.5
	DTC	39710 Triparty Pledge	2585152 MUNI	61212JD2	MT BRD REGENTS REF-L	150000 D	163627.5		163627.5
IWR	DTC	39710 Triparty Pledge	2407429 MUNI	977056X54	VI ST-REF-1	150000 D	161826		161826
	DTC	39710 Triparty Pledge	2461253 MEDNOTE	52517P7T6	LEHMAN BROTHERS HOLDINGS INC 0% 02/27/17 MTN VAR	150000 D	141,045	35,261.3	35,261.3
	DTC	39710 Triparty Pledge	2102834 MUNI	265435BF3	DUNELLEN BOE	150000 D	156075		156075
	DTC	39710 Triparty Pledge	1223849 ETF	464287499	ISHARES RUSSELL MIDCAP INDEX	417 D	38484.93		38484.93
CMP	DTC	39710 Triparty Pledge	2344437 MUNI	841513LK8	SE TX HSG-B-MTG-BKD	1300594 D	1337283.757		1337283.757
	DTC	39710 Triparty Pledge	2214856 MUNI	650034WH0	NY ST URB-B-PREFV-COR	150000 D	152806.5		152806.5
	DTC	39710 Triparty Pledge	2464395 MUNI	64985WLO5	NY ENVIR-A-REVOLVING	34000 D	36690.76		36690.76
	DTC	39710 Triparty Pledge	2238758 MUNI	95736ULD4	WESTCHESTER CNTY-RF-D	35000 D	36293.6		36293.6
KUB	DTC	39710 Triparty Pledge	2045805 COMMON	20451N101	COMPASS MINERALS INTERNATIONAL	2648 D	162719.6		162719.6
	DTC	39710 Triparty Pledge	2482805 MUNI	75729DBV4	REDDING PWRS-REF-A	35000 D	35895.3		35895.3
	DTC	39710 Triparty Pledge	2523550 MUNI	74514LPK7	PR COMWLTH UNREF-IMPT	1155000 D	1178608.2		1178608.2
	DTC	39710 Triparty Pledge	727 MUNI	003450BN2	ABILENE TEX HEALTH FACILITY DEV CORP TAXABLE D-SAVRS	150000 D	150000		150000
BF/A	DTC	39710 Triparty Pledge	2344434 MUNI	841513LG7	SE TX HFC PROG-SER B	1273337 D	1308914.036		1308914.036
	DTC	39710 Triparty Pledge	2601901 MUNI	25476AS72	DISTRICT OF COLUMBIA	150000 D	152548.5		152548.5
	DTC	39710 Triparty Pledge	76716 MUNI	63967CVIE8	NE SPH-SER A	35000 D	35148.75		35148.75
	DTC	39710 Triparty Pledge	2528440 CBOND	655664AL4	NORDSTROM INC 7% 01/15/38	1281079 D	1134938.709		1134938.709
COSWF	DTC	39710 Triparty Pledge	2524284 MUNI	616255AM7	MOORPARK TAX-97-1	35000 D	35060.9		35060.9
	DTC	39710 Triparty Pledge	2482769 MUNI	053413BM1	AVALON IMPT-CMNTY-A	35000 D	35326.2		35326.2
	DTC	39710 Triparty Pledge	966785 CBOND	617446GM5	MORGAN STANLEY 6.75% 04/15/11	47000 D	31880.711		31880.711
	DTC	39710 Triparty Pledge	2379686 MEDNOTE	52517PE31	LEHMAN BROTHERS HOLDINGS INC 8% 02/24/21 MTN VAR	140000 D	35,747	8,936.7	8,936.7
PMSSEY	DTC	39710 Triparty Pledge	2241879 MUNIFLT	60636XMP5	MO SFM-FLTG-TR-L5J3	35000 D	35000		35000
	DTC	39710 Triparty Pledge	2344439 MUNI	841513LN2	SOUTHEAST TX HSG	1205453 D	1237952.013		1237952.013
	DTC	39710 Triparty Pledge	19178 ADR	501173207	KUBOTA CORP-SPONS ADR	1100 D	37147		37147
	DTC	39710 Triparty Pledge	1623 COMMON	115637100	BROWN-FORMAN CORP-CLASS A	440 D	33440		33440
DASTY	DTC	39710 Triparty Pledge	2344435 MUNI	841513LH5	SOUTHEAST HSG-B	1189596 D	1221869.739		1221869.739
	DTC	39710 Triparty Pledge	2022039 REFERED	658318209	NORTH CASTLE CUSTODIAL TRUST VI 4.486% PERP PFD 144A 144! AUCT	27 D	1080000		1080000
	DTC	39710 Triparty Pledge	1224831 COMMON	13642L100	CANADIAN OIL SANDS TRUST	899 D	38477.2		38477.2
	DTC	39710 Triparty Pledge	2344431 MUNI	841513LT9	SOUTHEAST TX HSG-B-MT	1164537 D	1194663.572		1194663.572
STU	DTC	39710 Triparty Pledge	2482427 MUNI	283353LQ1	EL MONTE UHSD-A-PREF	30000 D	32268.3		32268.3
	DTC	39710 Triparty Pledge	865024 CBOND	191216AH3	COCA-COLA CO/THE 5.75% 03/15/11	1000000 D	1061621		1061621
	DTC	39710 Triparty Pledge	2569710 MEDNOTE	52522L806	LEHMAN BROTHERS HOLDINGS INC 0% 09/30/09 SPX	129260 D	10,586	2,646.6	2,646.6
	DTC	39710 Triparty Pledge	2256325 ADR	74344G104	PROMISE CO LTD-UNSPON ADR	2949 D	31899.333		31899.333
MSIGY	DTC	39710 Triparty Pledge	2344440 MUNI	841513LP7	SE TX HSG-MTG-B	1154219 D	1185071.274		1185071.274
	DTC	39710 Triparty Pledge	11305 ADR	237545108	DASSAULT SYSTEMES SA-ADR	2517 D	146866.95		146866.95
	DTC	39710 Triparty Pledge	5480 COMMON	863902102	STUDENT LOAN CORP	334 D	36589.7		36589.7
	DTC	39710 Triparty Pledge	2566442 MUNI	396066BX9	GREENVILLE SD BLDG	1040000 D	1043962.4		1043962.4
DMAN	DTC	39710 Triparty Pledge	2482706 MUNI	130624KR9	CALIFORNIA	30000 D	31788.6		31788.6
	DTC	39710 Triparty Pledge	2584930 MEDNOTE	89233PY91	TOYOTA MOTOR CREDIT CORP 4.93% 06/27/13 MTN VAR	1044000 D	1031628.141		1031628.141
	DTC	39710 Triparty Pledge	2447036 REFERED	17310L201	CITIGROUP CAPITAL XVI 6.45% 12/31/66 PFD W	2420 D	35090		35090
	DTC	39710 Triparty Pledge	2516395 MUNI	594751AD1	MITOS SETTLMT SR-A	35000 D	31828.3		31828.3
CAIGY	DTC	39710 Triparty Pledge	2016085 MUNI	172216H97	CINCINNATI	30000 D	31673.7		31673.7
	DTC	39710 Triparty Pledge	19986 CBOND	035229CD3	ANHEUSER-BUSCH COS INC 5.75% 04/01/10	1000000 D	1042212.41		1042212.41
	DTC	39710 Triparty Pledge	2530110 MUNI	64972FRA6	NYC WTR-A-2008	140000 D	137858		137858
	DTC	39710 Triparty Pledge	2296764 CBOND	G0536XAA1	ASIA ALUMINUM HOLDINGS LTD 8% 12/23/11 REGS	165000 D	151465.215		151465.215
UPMKY	DTC	39710 Triparty Pledge	1813594 MUNI	64971KCL8	NYC FIN-UNREF-A-FUTUR	30000 D	31203.6		31203.6
	DTC	39710 Triparty Pledge	1670208 CBOND	94975CAL1	WELLS FARGO FINANCIAL INC 5.5% 08/01/12	1000000 D	1024144		1024144
	DTC	39710 Triparty Pledge	2292940 MEDNOTE	3704A0T25	GMAC LLC 5.35% 11/15/09 SMN	39700 D	32869.60706		32869.60706
	DTC	39710 Triparty Pledge	2583431 MUNI	924784NK3	VERO BCH ELEC-RF-A-6/	125000 D	133916.25		133916.25
CAIGY	DTC	39710 Triparty Pledge	2579983 MEDNOTE	5252M0EB9	LEHMAN BROTHERS HOLDINGS INC 6% 06/02/11 MTN VAR	1000000 D	1,000,000	250,000.0	250,000.0
	DTC	39710 Triparty Pledge	537997 MUNI	864763MC8	NY INSTITUTE OF TECHNOLOGY	1000000 D	1000000		1000000
	DTC	39710 Triparty Pledge	2575355 MUNIFLT	914438CG9	UNIV MA VAR-SR-GTD-A	1000000 D	1000000		1000000
	DTC	39710 Triparty Pledge	2554199 MEDNOTE	52522L899	LEHMAN BROTHERS HOLDINGS INC 0% 08/13/09 PEP	3300 D	308	76.9	76.9
CAIGY	DTC	39710 Triparty Pledge	2513806 MEDNOTE	52522L244	LEHMAN BROTHERS HOLDINGS INC 0% 09/30/10 BSKT	146600 D	9,998	2,499.5	2,499.5
	DTC	39710 Triparty Pledge	2224849 CBOND	060505BM5	BANK OF AMERICA CORP 5.375% 06/15/14	1000000 D	918884.38		918884.38
	DTC	39710 Triparty Pledge	2016094 MUNI	391674DR6	GTR CLEVELAND TRN	30000 D	30484.8		30484.8
	DTC	39710 Triparty Pledge	2579723 MEDNOTE	28264QH64	EKSPOFINANS A/S 2.81% 05/28/09 MTN	1000000 D	995600		995600
CAIGY	DTC	39710 Triparty Pledge	2571611 ADR	60684V108	MITSUI SUMITOMO-UNSPONS ADR	2070 D	32859.18		32859.18
	DTC	39710 Triparty Pledge	2504504 COMMON	24802R506	DEMANDTEC INC	12525 D	129007.5		129007.5
	DTC	39710 Triparty Pledge	1809829 MUNI	295119S44	ERIE CNTY-REF/IMPT	30000 D	30101.4		30101.4
	DTC	39710 Triparty Pledge	1649099 MUNI	649838B81	NY DORM N SHORE UNIV	30000 D	30065.4		30065.4
CAIGY	DTC	39710 Triparty Pledge	2544506 REFERED	26702K200	DUTCH HARBOR FINANCE SUB-TRUST 4.486% PERP PFD 144A 144# AUCT	108 D	945000		945000
	DTC	39710 Triparty Pledge	1221291 CBOND	337363AE5	FIRST UNION INSTITUTIONAL CAPITAL I 8.04% 12/01/26	50000 D	43858.15		43858.15
	DTC	39710 Triparty Pledge	2040509 REFERED	88943W207	SUTTON CAPITAL TRUST III 4.248% PERP PFD 144A III AUCT	16 D	944000		944000
	DTC	39710 Triparty Pledge	2344438 MUNI	841513LL6	SOUTHEAST HSG-MTG-B	1022099 D	1052322.467		1052322.467
CAIGY	DTC	39710 Triparty Pledge	2524297 MUNI	9737287NC7	REDDING IMPT OAK 93-1	30000 D	29867.4		29867.4
	DTC	39710 Triparty Pledge	2524295 MUNICPL	714388CJ4	PERRIS TAX #01-2-A	30000 D	29230.5		29230.5
	DTC	39710 Triparty Pledge	2585535 CMO	000780KM7	ABN AMRO MORTGAGE CORP 4.75% 07/25/18 7	135000 D	124473.321		124473.321
	DTC	39710 Triparty Pledge	2521161 CBOND	52522L384	LEHMAN BROTHERS HOLDINGS INC 0% 04/30/09 S5FI	19800 D	1,251	312.8	312.8
CAIGY	DTC	39710 Triparty Pledge	2292457 CBOND	73771QAAA	POTOMAC TRUST CAPITAL I 4.489% 02/04/25 144A 04-4 AUCT	1000000 D	1000000		1000000
	DTC	39710 Triparty Pledge	2292458 CBOND	73771RAA2	POTOMAC TRUST CAPITAL I 4.486% 01/23/25 144A 04-5 AUCT	1000000 D	1000000		1000000
	DTC	39710 Triparty Pledge	2339831 MUNI	254839J87	DISTRICT OF COLUMBIA	125000 D	125000		125000
	DTC	39710 Triparty Pledge	2045859 CBOND	45804QAA3	INC MONEY MARKET SECURITIES 4.488% 12/31/33 144A AUCT	988600 D	988600		988600
CAIGY	DTC	39710 Triparty Pledge	2479957 MEDNOTE	52517PY96	LEHMAN BROTHERS HOLDINGS INC 0% 05/23/17 MTN VAR	500000 D	125,000	31,250.0	31,250.0
	DTC	39710 Triparty Pledge	2524313 MUNI	98839UAS3	YUCAIPA TAX FACS 98-1	30000 D	28787.7		28787.7
	DTC	39710 Triparty Pledge	2281587 MUNI	13062PD66	CA DAILY-UNIV-A-3	900000 D	900000		900000
	DTC	39710 Triparty Pledge	332141 MUNI	745190FH6	PR HWY-SER B	26200 D	28152.162		28152.162
CAIGY	DTC	39710 Triparty Pledge	19227 ADR	915436109	UPRM-HYMNENE OYJ-SPONS ADR	7327 D	133007.031		133007.031
	DTC	39710 Triparty Pledge	11253 ADR	15234O108	CENTRAIS ELEC BRAS-ADR PREF	2524 D	32408.16		32408.16
	DTC	39710 Triparty Pledge	2270472 MUNI	649713CJ1	NY CITY TRANSIT AUTHORITY SAV35	875000 D	875000		875000
	DTC	39710 Triparty Pledge	2480117 MUNI	778190CY2	ROSLYN USFD	27300 D	27794.676		27794.676

DTC	39710 Triparty Pledge	2207690 MUNI	650014DJ9	NY TWY-SER A	25000 D	27729.5	27729.5	0
DTC	39710 Triparty Pledge	1393316 PREFERRED	46623D200	JP MORGAN CHASE CAPITAL X 7% 02/15/32 PFD	1260 D	28476	28476	0
DTC	39710 Triparty Pledge	15437 PREFERRED	59021K205	MERRILL LYNCH PREFERRED CAPITAL TRUST V 7.28% PERP PFD F	1806 D	29491.98	29491.98	0
DTC	39710 Triparty Pledge	2344432 MUNI	841513LD4	SOUTHEAST HSG-MTG-B	933310 D	961393.2979	961393.2979	0
DTC	39710 Triparty Pledge	2528606 MEDNOTE	28264QE26	EKSPORTFINANS A/S 0% 11/30/10 BSKT	900000 D	849780	849780	0
DTC	39710 Triparty Pledge	2521160 MEDNOTE	52522L335	LEHMAN BROTHERS HOLDINGS INC 0% 04/30/09 SPx	122324 D	8,536	2,131.5	1
DTC	39710 Triparty Pledge	2226236 MUNI	13068H3K8	CA PUB WKS REF-A-UNIV	25000 D	27169.5	27169.5	0
KLIC	39710 Triparty Pledge	9641 COMMON	501242101	KULICKE & SOFFA INDUSTRIES	5607 D	28091.07	28091.07	0
DTC	39710 Triparty Pledge	2527637 MEDNOTE	52520W333	LEHMAN BROTHERS HOLDINGS INC 0% 11/30/09 BSKT	111000 D	8,270	2,067.4	1
DTC	39710 Triparty Pledge	2335433 MUNI	64983XBK9	NY DORM-ST UNIV-B	25000 D	26635.5	26635.5	0
DTC	39710 Triparty Pledge	2480764 MUNI	759897RJ2	RENSELAER CNTY REF	25000 D	26561.5	26561.5	0
DTC	39710 Triparty Pledge	2419557 MUNI	64983MCA4	NY DORM-A-ST UNIV DOR	25000 D	27407.25	27407.25	0
DTC	39710 Triparty Pledge	2039472 PREFERRED	52519M205	LEHMAN BROTHERS/FIRST TRUST INCOME OPPORTUNITY FUND 3.773% PERP PFD AUCT	5 D	500	500	0
MASI	39710 Triparty Pledge	2504181 COMMON	574795100	MASIMO CORPORATION	20149 D	826511.98	826511.98	0
DTC	39710 Triparty Pledge	2482800 MUNI	587625AP9	MERCED REDEV #2-SER A	25000 D	25952	25952	0
DTC	39710 Triparty Pledge	2212619 MUNI	575577CP4	MA BAY TRN-UNREF-A	25000 D	26200.5	26200.5	0
DTC	39710 Triparty Pledge	2580755 MEDNOTE	5252M0BQ9	LEHMAN BROTHERS HOLDINGS INC 0% 05/21/10 SPX	35000 D	4,900	1,225.0	1
DTC	39710 Triparty Pledge	2464213 CBOND	767754BL7	RITE AID CORP 7.5% 03/01/17	950000 D	764552.4	764552.4	0
DTC	39710 Triparty Pledge	2420511 MUNI	274785FG4	E RUTHERFORD	25000 D	25987.25	25987.25	0
DTC	39710 Triparty Pledge	2235690 MUNI	745582BR5	PULASKI CSD	25000 D	25947	25947	0
SAIA	39710 Triparty Pledge	2420293 COMMON	78709Y105	SCS TRANSPORTATION INC	8140 D	128449.2	128449.2	0
DTC	39710 Triparty Pledge	2482783 MUNI	169551GL6	CHINO REDEVREF-SER A	25000 D	25636.75	25636.75	0
DTC	39710 Triparty Pledge	2524008 MUNICIPL	420513CS0	HAWTHORNE REDEV 99-1B	25000 D	25656.5	25656.5	0
DTC	39710 Triparty Pledge	2389932 CBOND	393933VAY4	WASHINGTON MUTUAL BANK/HENDERSON NV 2.9913% 02/04/11 BKNT FLT	2000000 D	947478	947478	0
DTC	39710 Triparty Pledge	2515569 MEDNOTE	52517P6Y2	LEHMAN BROTHERS HOLDINGS INC 0% 10/13/09 bskt	150000 D	119,970	29,992.5	1
DTC	39710 Triparty Pledge	2423935 MUNI	803121CB6	SARAH SCOTT SCH REF	25000 D	25536.5	25536.5	0
DTC	39710 Triparty Pledge	2561671 MEDNOTE	52522L772	LEHMAN BROTHERS HOLDINGS INC 0% 08/31/09 BSKT	75450 D	7,439	1,859.8	1
DTC	39710 Triparty Pledge	2357865 MUNI	45201YGL5	IL HSG DEV-E1-HOMEOWN	25000 D	25552.25	25552.25	0
DTC	39710 Triparty Pledge	2427815 MUNI	605179LC2	MISSION WTR/SWR REF	25000 D	25218.75	25218.75	0
DTC	39710 Triparty Pledge	2569374 MEDNOTE	52522L871	LEHMAN BROTHERS HOLDINGS INC 0% 09/30/09 XLE	67640 D	7,393	1,848.3	1
DTC	39710 Triparty Pledge	2524015 MUNICIPL	892376LF9	TRACY FACs #99-2 S MA	25000 D	25279.75	25279.75	0
DTC	39710 Triparty Pledge	6177043 MUNI	420520AL2	HAWTHORNE PKG REF -1	25000 D	25208.75	25208.75	0
DTC	39710 Triparty Pledge	2502057 MEDNOTE	52520W358	LEHMAN BROTHERS HOLDINGS INC 0% 07/30/10 BSKT	112915 D	7,249	1,812.3	1
DTC	39710 Triparty Pledge	18950 MUNI	163316A88	CITY OF CHELSEA SERIES B	25000 D	25000	25000	0
DTC	39710 Triparty Pledge	1649051 MUNI	1307746W7	CA UNV SYSTEMWIDE-A	115000 D	118346.5	118346.5	0
DTC	39710 Triparty Pledge	2496539 MEDNOTE	52517P3U3	LEHMAN BROTHERS HOLDINGS INC 11% 07/18/22 MTN	100000 D	88,820	22,205.0	1
DTC	39710 Triparty Pledge	2513168 MEDNOTE	52517P6S5	LEHMAN BROTHERS HOLDINGS INC 9% 10/17/22 MTN VAR	100000 D	100,000	25,000.0	1
DTC	39710 Triparty Pledge	2295614 CBONDCNV	126667AF1	CV THERAPEUTICS INC 2.75% 05/16/12 CV	826361 D	720714.0516	720714.0516	0
DTC	39710 Triparty Pledge	19241 MUNI	649842BN0	BROOKLYN UNION GAS 97 A2 SAVRS	700000 D	700000	700000	0
EBS	39710 Triparty Pledge	2446962 COMMON	29089Q105	EMERGENT BIOSOLUTIONS INC	8357 D	114908.75	114908.75	0
USMO	39710 Triparty Pledge	2291538 COMMON	90341G103	USA MOBILITY INC	10630 D	115122.9	115122.9	0
DTC	39710 Triparty Pledge	2038341 MUNI	544712VJ8	LOS ANGELES CTY MET TRN SER C4SAVRS	25000 D	25000	25000	0
DTC	39710 Triparty Pledge	2521157 MEDNOTE	52522L301	LEHMAN BROTHERS HOLDINGS INC 0% 04/30/09 SXSE	108150 D	7,127	1,781.8	1
DTC	39710 Triparty Pledge	15996 MUNI	989332JU3	YORK COUNTY HOSPITAL AUTHORITYTYP	25000 D	25000	25000	0
AMV/WV	39710 Triparty Pledge	2506806 WARRANT	02148U119	ALTERNATIVE ASSET MANAG-CW12	3465325 D	693065	693065	0
BEN	39710 Triparty Pledge	6380 COMMON	354613101	FRANKLIN RESOURCES INC	7421 D	801468	801468	0
DTC	39710 Triparty Pledge	2372848 MUNI	64966FTR5	NYC SER G-MBIA	700000 D	710717	710717	0
DTC	39710 Triparty Pledge	2524294 MUNI	692021BT4	OXNARD SD COPS FAC PJ	25000 D	25011	25011	0
DTC	39710 Triparty Pledge	380896 CBOND	040114GA2	ARGENTINA GOVERNMENT INTERNATIONAL BOND 11.75% 06/15/15	90000 D	23994.36	23994.36	0
DTC	39710 Triparty Pledge	2344431 MUNI	841513LC6	S E TX HFC MTG BKD-B	744603 D	766457.0981	766457.0981	0
DTC	39710 Triparty Pledge	2508318 CBOND	52522L186	LEHMAN BROTHERS HOLDINGS INC 0% 08/31/11 BSKT	96830 D	-	-	0
DTC	39710 Triparty Pledge	2474721 PREFERRED	89147U308	TORTOISE ENERGY CAPITAL CORP 8.738% PERP PFD AUCT	1 D	100	100	0
DTC	39710 Triparty Pledge	2401860 MUNI	338153P94	FITCHBURG LN SER A	25000 D	25000	25000	0
DTC	39710 Triparty Pledge	1491305 CBOND	244217BG9	JOHN DEERE CAPITAL CORP 7% 03/15/12	104000 D	114240.6387	114240.6387	0
DTC	39710 Triparty Pledge	2554201 MEDNOTE	52522L707	LEHMAN BROTHERS HOLDINGS INC 0% 08/13/09 XOM	80350 D	6,822	1,705.4	1
DTC	39710 Triparty Pledge	2502858 ETF	78464AT71	SPDR KBW CAPITAL MARKETS ETF	650 D	27820	27820	0
DTC	39710 Triparty Pledge	2344430 MUNI	841513LA0	SOUTHEAST HSG-B-MTG	743394 D	765792.4612	765792.4612	0
DTC	39710 Triparty Pledge	2524296 MUNICIPL	714368CL9	PERRIS TAX #01-2-A	25000 D	24977.25	24977.25	0
DTC	39710 Triparty Pledge	2524299 MUNICIPL	798456BJ7	SAN LEANDRO	25000 D	25076.75	25076.75	0
DTC	39710 Triparty Pledge	2524010 MUNICIPL	509632CS2	LK ELISINORE FIN-REF-H	25000 D	24853.75	24853.75	0
DTC	39710 Triparty Pledge	7369 EUROFX	593048AX9	MEXICO GOVERNMENT INTERNATIONAL BOND 11.5% 05/15/26	71000 D	111878.392	111878.392	0
DTC	39710 Triparty Pledge	2524282 MUNI	601640NQ4	MILPITAS IMPT-#20-A	25000 D	24775	24775	0
DTC	39710 Triparty Pledge	2041924 MUNI	650017TG1	NYS THRUWAY C7 NYS THRUWAY 35 DAY SAVER	675000 D	675000	675000	0
DTC	39710 Triparty Pledge	2577276 MUNI	524805Y69	LEHIGH AUTH-HSP-ST LU	100000 D	111511	111511	0
TNH	39710 Triparty Pledge	9893 MLP	881005Z01	TERRA NITROGEN COMPANY LP	206 D	26009.56	26009.56	0
DTC	39710 Triparty Pledge	2521156 MEDNOTE	52522L293	LEHMAN BROTHERS HOLDINGS INC 0% 04/30/09 SPX	72994 D	6,737	1,684.3	1
DTC	39710 Triparty Pledge	1869610 CBOND	591160AB2	METALDYNE CORP 11% 06/15/12	271000 D	33446.007	33446.007	0
DTC	39710 Triparty Pledge	2584869 MUNI	838766BR3	S MADISON SCH-REF-1ST	100000 D	111767	111767	0
DTC	39710 Triparty Pledge	2524276 MUNICIPL	538169AW3	LIVERMORE TAX #99-1	24921 D	24921	24921	0
EPIX	39710 Triparty Pledge	2427107 COMMON	26881Q309	EPIX PHARMACEUTICALS INC	20100 D	29547	29547	0
DTC	39710 Triparty Pledge	1903065 MUNIGAIN	302024EC4	EXETER TWP SD CAB	153700 D	111656.902	111656.902	0
DTC	39710 Triparty Pledge	2561669 MEDNOTE	52522L574	LEHMAN BROTHERS HOLDINGS INC 0% 08/31/09 SPX	80436 D	6,491	1,622.8	1
DTC	39710 Triparty Pledge	2025883 PREFERRED	86943X205	SUTTON CAPITAL TRUST IV 3.97% 12/29/49 PFD 144A IV AUCT	11 D	649000	649000	0
DTC	39710 Triparty Pledge	2354016 CFGN	Y20721AE9	INDONESIA GOVERNMENT INTERNATIONAL BOND 8.5% 10/12/35 REGS	600000 D	643099.8	643099.8	0
DTC	39710 Triparty Pledge	10966 COMMON	98156Q108	WORLD WRESTLING ENTMTNT INC-A	39465 D	656302.95	656302.95	0
DTC	39710 Triparty Pledge	2380300 CBOND	45804VAA2	INC MONEY MARKET SECURITIES 4.748% 02/28/36 144A 06-1 AUCT	700000 D	700000	700000	0
DTC	39710 Triparty Pledge	1019246 MUNI	542690RW4	LONG ISLAND POWER AUTH SAVRS	600000 D	600000	600000	0
DTC	39710 Triparty Pledge	14930 MUNI	649842BM2	BROOKLYN UNION GAS A1 SAVRS	600000 D	600000	600000	0
DTC	39710 Triparty Pledge	329354 MUNI	649845EX8	CENTRAL HUDSON G&E SERIES C	600000 D	600000	600000	0
DTC	39710 Triparty Pledge	2041293 CBOND	911312AF3	UNITED PARCEL SERVICE INC 2.02% 02/28/53 FLT	600000 D	600367.152	600367.152	0
PXD	39710 Triparty Pledge	4853 COMMON	723787I07	PIONEER NATURAL RESOURCES CO	11464 D	617565.68	617565.68	0
DTC	39710 Triparty Pledge	2510459 CBOND	806605AH4	SCHERING-PLOUGH CORP 6.55% 09/15/37	569304 D	530088.718	530088.718	0
DTC	39710 Triparty Pledge	2211313 CBONDCNV	717125AC2	PAR PHARMACEUTICAL COS INC 2.875% 09/30/10 CV	607845 D	542398.9367	542398.9367	0
DTC	39710 Triparty Pledge	2550136 MEDNOTE	52522L657	LEHMAN BROTHERS HOLDINGS INC 0% 08/10/09 SSFI	64400 D	5,403	1,350.8	1



	DTC	39710 Triparty Pledge	2508319 CBOND	52522L889	LEHMAN BROTHERS HOLDINGS INC 0% 08/31/11 BskT	76700 D	5,223	1,305.8	1,305.8	1
	DTC	39710 Triparty Pledge	874502 CBOND	209615B79	CONSOLIDATED NATURAL GAS CO 6% 10/15/10	500000 D	522750.505		522750.505	0
	DTC	39710 Triparty Pledge	2512517 CBOND	500255A07	KOHL'S CORP 6.875% 12/15/37	589191 D	507904.1946		507904.1946	0
	DTC	39710 Triparty Pledge	2569342 MEDNOTE	52523J438	LEHMAN BROTHERS HOLDINGS INC 0% 03/31/10 BSKT	74409 D	5,104	1,276.1	1,276.1	1
	DTC	39710 Triparty Pledge	2484985 CBONDCNV	222372AM6	COUNTRYWIDE FINANCIAL CORP 0.5544% 05/15/37 CV 144A FLT	559260 D	531590.0522		531590.0522	0
	DTC	39710 Triparty Pledge	2392528 CBOND	10138MA01	BOTTLING GROUP LLC 5.5% 04/01/16	500000 D	517937		517937	0
	DTC	39710 Triparty Pledge	2019001 MUNIFLT	13062N7L5	CA FLT RATE-A-1	500000 D	500000		500000	0
	DTC	39710 Triparty Pledge	2579659 MUNI	13066KUX5	CA ST WTR-UNREF-X	490000 D	504842.1		504842.1	0
	DTC	39710 Triparty Pledge	2521158 MEDNOTE	52522L319	LEHMAN BROTHERS HOLDINGS INC 0% 04/30/09 MTN	70650 D	4,988	1,247.0	1,247.0	1
	DTC	39710 Triparty Pledge	2019416 CBOND	65473QA09	NISOURCE FINANCE CORP 6.15% 03/01/13	500000 D	507259.135		507259.135	0
	DTC	39710 Triparty Pledge	1810334 MUNI	49474EEJ8	KING CNTY-REF	475000 D	498436.5		498436.5	0
	DTC	39710 Triparty Pledge	2520445 MEDNOTE	52520W341	LEHMAN BROTHERS HOLDINGS INC 0% 10/30/09 BSK1	64725 D	4,964	1,241.1	1,241.1	1
	DTC	39710 Triparty Pledge	2376908 CBOND	927804EZ3	VIRGINIA ELECTRIC AND POWER CO 5.4% 01/15/16 A	500000 D	505013.715		505013.715	0
	DTC	39710 Triparty Pledge	2360365 CBOND	20030NAJ0	COMCAST CORP 5.85% 11/15/15	500000 D	502194		502194	0
	DTC	39710 Triparty Pledge	2032130 CBOND	22541LAH6	CREDIT SUISSE USA INC 5.5% 08/15/13	500000 D	509181		509181	0
	DTC	39710 Triparty Pledge	2304258 CMO	86359BAT8	STRUCTURED ASSET SECURITIES CORP 4.97% 11/25/33 36XS STEP	500000 D	491669.55		491669.55	0
	DTC	39710 Triparty Pledge	2314788 CBOND	481087AC8	VISANT CORP 7.625% 10/01/12	25000 D	25446.8		25446.8	0
	DTC	39710 Triparty Pledge	2316836 REFERED	486606205	KAYNE ANDERSON MLP INVESTMENT CO 8.675% PERP PFD D AUCT	24250 D	24250		24250	0
	DTC	39710 Triparty Pledge	2554066 CBOND	52522L673	LEHMAN BROTHERS HOLDINGS INC 0% 08/13/09 PG	2500 D	60.3		60.3	1
	DTC	39710 Triparty Pledge	1904814 MUNIGAIN	650033LM3	NY URB DEV TBL COLUM	28500 D	24075.09		24075.09	0
	DTC	39710 Triparty Pledge	2488110 CBOND	59020WZ07	MERRILL LYNCH BANK USA/SALT LAKE CITY UT 0% 12/29/11 CD	25000 D	24875		24875	0
	DTC	39710 Triparty Pledge	2458321 CBOND	G24419AA4	COSAN FINANCE LTD 7% 02/01/17 REGS	30000 D	23974.17		23974.17	0
	DTC	39710 Triparty Pledge	1809624 MUNI	544495AM6	L A WTR/PWR-A-A-1	22600 D	23402.978		23402.978	0
	DTC	39710 Triparty Pledge	2207997 REFERED	21988K859	CORPORATE-BACKED TRUST CERTIFICATES 3.5544% 02/15/34 PFD GS FLT	2500 D	27250		27250	0
	DTC	39710 Triparty Pledge	2561652 REFERED	195493408	COLONIAL BANCORP INC/THE 8.875% 03/15/38 PFD	1420 D	24495		24495	0
	DTC	39710 Triparty Pledge	5908 COMMON	20563P101	COMPTON INTERNATIONAL INC	3930 D	24169.5		24169.5	0
	DTC	39710 Triparty Pledge	2569709 MEDNOTE	52522L798	LEHMAN BROTHERS HOLDINGS INC 0% 09/30/09 RTY	2530 D	230	57.5	57.5	1
	DTC	39710 Triparty Pledge	2202719 CMO	949760AU6	WELLS FARGO MORTGAGE BACKED SECURITIES TRUST 4.75% 08/25/18 9	25000 D	22814.4125		22814.4125	0
	DTC	39710 Triparty Pledge	2403451 REFERED	38144G804	GOLDMAN SACHS GROUP INC/THE 4% PERP PFD D FLT	2000 D	24440		24440	0
	DTC	39710 Triparty Pledge	2453584 REFERED	G72457115	PRIMUS GUARANTY LTD 7% 12/27/36 PFD	3494 D	24982.1		24982.1	0
	DTC	39710 Triparty Pledge	2369466 CBOND	05675AA0	BNSF FUNDING TRUST I 6.613% 12/15/55 VAR	25000 D	22664.325		22664.325	0
	DTC	39710 Triparty Pledge	2285499 CBOND	624756AA0	MUELLER INDUSTRIES INC 6% 11/01/14	25000 D	23039.575		23039.575	0
	DTC	39710 Triparty Pledge	2581792 CMO	76111JM68	RESIDENTIAL FUNDING MORTGAGE SECURITIES I 5.25% 02/25/18 S3	25000 D	22331.39		22331.39	0
	DTC	39710 Triparty Pledge	2335573 COMMON	06643P104	BANKFINANCIAL CORP	1513 D	22695		22695	0
	DTC	39710 Triparty Pledge	2482446 MUNI	801321HA1	SANTA BARBARA COPS	24800 D	22572.216		22572.216	0
	DTC	39710 Triparty Pledge	2513189 MEDNOTE	52517P3N9	LEHMAN BROTHERS HOLDINGS INC 0% 04/02/09 BSKT	25000 D	15,000	3,750.0	3,750.0	1
	DTC	39710 Triparty Pledge	1493460 ADR	404508202	HACHIJUNI BANK LTD-UNS ADR	382 D	22323.316		22323.316	0
	DTC	39710 Triparty Pledge	184274 COMMON	714236106	PERMAN BASIN ROYALTY TRUST	986 D	23447.08		23447.08	0
	DTC	39710 Triparty Pledge	2561738 MUNI	64971CVV3	NYC IDA CIVIC FAC	20000 D	21838.2		21838.2	0
	DTC	39710 Triparty Pledge	1389983 ADR	49834M100	KLABIN SA-SPONS ADR	1000 D	24503		24503	0
	DTC	39710 Triparty Pledge	903124 ADR	651191108	NEWCORE MINING LTD-SPON ADR	1097 D	21570.311		21570.311	0
	DTC	39710 Triparty Pledge	2482766 COMMON	29268T102	ENERGY FOCUS INC	8885 D	22212.5		22212.5	0
	DTC	39710 Triparty Pledge	2388046 MEDNOTE	3704A0BX9	GMAC LLC 6.3% 10/15/13 SMN2	50000 D	23860.4925		23860.4925	0
	DTC	39710 Triparty Pledge	2507027 CBOND	025816AX7	AMERICAN EXPRESS CO 6.15% 08/28/17	24000 D	21771.288		21771.288	0
	DTC	39710 Triparty Pledge	2524253 MUNI	130923AQ8	CA STWD TOB-B-ASSET	25000 D	21340		21340	0
	DTC	39710 Triparty Pledge	15292 ADR	87969N204	TELSTRA CORP-ADR	1287 D	21911.175		21911.175	0
	DTC	39710 Triparty Pledge	2102908 CBONDCNV	338032AX3	FISHER SCIENTIFIC INTERNATIONAL INC 3.25% 03/01/24 CV	14000 D	21056.49		21056.49	0
	DTC	39710 Triparty Pledge	2401876 MUNI	942044KM9	WATERTOWN	20000 D	20973.4		20973.4	0
	DTC	39710 Triparty Pledge	2523988 MUNI	168490ECO	CHICO IMP BD NE SWR	20000 D	20787.2		20787.2	0
	DTC	39710 Triparty Pledge	1813593 MUNI	64971KCC8	NYC FIN-PRERF-A-FUTUR	20000 D	20802.4		20802.4	0
	DTC	39710 Triparty Pledge	2043269 CBOND	742718BZ1	PROCTER & GAMBLE CO 4.85% 12/15/15	20000 D	20795.38		20795.38	0
	DTC	39710 Triparty Pledge	2222728 MUNI	882854JX1	TX WTR ST REVOLV-SR-A	20000 D	20513.4		20513.4	0
	DTC	39710 Triparty Pledge	2561748 MEDNOTE	5252MDD66	LEHMAN BROTHERS HOLDINGS INC 0% 02/28/13 BskT	25000 D	3,500	875.0	875.0	1
	DTC	39710 Triparty Pledge	2305181 ETF	464285105	ISHARES COMEX GOLD TRUST	245 D	21133.7		21133.7	0
	DTC	39710 Triparty Pledge	2341034 MUNI	64966E3E5	NYC-PREREF-G-MBIA	20000 D	20356.4		20356.4	0
	DTC	39710 Triparty Pledge	2273518 ADR	815794102	SEGA SAMMY HOLDING-SPONS ADR	9101 D	20586.462		20586.462	0
	DTC	39710 Triparty Pledge	20791 CBOND	079867AH0	BELLSOUTH TELECOMUNICATIONS INC 5.875% 01/15/09	20000 D	20271.3184		20271.3184	0
	DTC	39710 Triparty Pledge	180601 COMMON	443510102	HUBBELL INC -CL A	435 D	20445		20445	0
	DTC	39710 Triparty Pledge	24604 ADR	890747207	TOPPAN PRINTING-UNSPONS ADR	484 D	20102.456		20102.456	0
	DTC	39710 Triparty Pledge	2524016 MUNICIPL	918828AK0	VAL VERDE USD REF-JR	20000 D	20159		20159	0
	DTC	39710 Triparty Pledge	2520131 CBOND	907818CZ9	UNION PACIFIC CORP 5.75% 11/15/17	20000 D	19884.8532		19884.8532	0
	DTC	39710 Triparty Pledge	2599695 MUNI	014464PG0	ALEDO ISD-SCH BLDG	20800 D	20074.704		20074.704	0
	DTC	39710 Triparty Pledge	2441963 CBOND	704549AF1	PEABODY ENERGY CORP 7.875% 11/01/26	20000 D	20099.38		20099.38	0
	DTC	39710 Triparty Pledge	891962 COMMON	32111B104	FIRST NATIONAL BANCSHARES	2900 D	17864		17864	0
	DTC	39710 Triparty Pledge	2271948 CBONDCNV	06652BAE3	BANKUNITED CAPITAL TRUST 3.125% 03/01/34 CV	100000 D	20147.6		20147.6	0
	DTC	39710 Triparty Pledge	2319979 MEDNOTE	52517PZL8	LEHMAN BROTHERS HOLDINGS INC 6% 05/19/20 MTN VAR	50000 D	12,742	3,185.4	3,185.4	1
	DTC	39710 Triparty Pledge	2502471 MEDNOTE	52517P3W9	LEHMAN BROTHERS HOLDINGS INC 2% 10/31/12 BSKT	26000 D	3,640	910.0	910.0	1
	DTC	39710 Triparty Pledge	2524270 MUNICIPL	455708BY2	INDIO IMP-T-ASM #02-1	20000 D	19309.2		19309.2	0
	DTC	39710 Triparty Pledge	1020644 CBOND	528988108	LIBBEY INC	1200 D	12384		12384	0
	DTC	39710 Triparty Pledge	2343941 COMMON	247126AD7	DELPHI CORP 6.55% 06/15/49	135000 D	22534.335		22534.335	0
	DTC	39710 Triparty Pledge	2488345 CBOND	04963C209	ATRICURE INC	1142 D	12162.3		12162.3	0
	DTC	39710 Triparty Pledge	19583 CEF	52519H3P0	TEKNI-PLEX INC 8.75% 11/15/13	25000 D	19622.4		19622.4	0
	DTC	39710 Triparty Pledge	2019578 MUNI	67063C106	NUVEEN SELECT TAX-FREE INC 2	1447 D	19288.51		19288.51	0
	DTC	39710 Triparty Pledge	2509532 MUNI	92817FJ23	VA SCH FINIG-A-1997	17300 D	18529.338		18529.338	0
	DTC	39710 Triparty Pledge	2442973 COMMON	455167UW4	INDIANA UNIV SER A	16800 D	18006.24		18006.24	0
	DTC	39710 Triparty Pledge	24987 CEF	367348109	GATEHOUSE MEDIA INC	47445 D	20875.8		20875.8	0
	DTC	39710 Triparty Pledge	2530950 MEDNOTE	27826U108	EATON VANCE MUNICIPAL INCOME	948 D	11868.96		11868.96	0
	DTC	39710 Triparty Pledge	2503237 COMMON	14912L2Y6	CATERPILLAR FINANCIAL SERVICES CORP 5.5% 03/15/16 MTN	17609 D	17522.57978		17522.57978	0
	DTC	39710 Triparty Pledge	2393770 CBOND	G3922B107	GENPACT LTD	985 D	11219.15		11219.15	0
	DTC	39710 Triparty Pledge	2046976 CBONDCNV	52519H3P0	LEHMAN BROTHERS BANK FSB 0% 03/31/11 BSKT	18000 D	17476.2		17476.2	0
	DTC	39710 Triparty Pledge	2398764 CBOND	776896AA4	ROPER INDUSTRIES INC 1.4813% 01/15/34 CV STEP	23000 D	17429.216		17429.216	0
	DTC	39710 Triparty Pledge	2504839 REFERED	52519H5C7	LEHMAN BROTHERS BANK FSB 0% 04/28/11 BskT	11000 D	11204.6		11204.6	0
	DTC	39710 Triparty Pledge	2458415 MUNI	806605705	SCHERING-PLOUGH CORP 6% 08/13/10 CV PFD	100 D	17380		17380	0
	DTC	39710 Triparty Pledge		64985YDL1	NY ENVIR SER A	10000 D	11302.3		11302.3	0

HTY	DTC	39710 Triparty Pledge	900899 CMO	589929PT9	MERRILL LYNCH MORTGAGE INVESTORS INC 6.48% 11/15/26 C1 VAR	11000 D	11016.94	11016.94	0
	DTC	39710 Triparty Pledge	2533889 COMMON	41013P749	JOHN HANCOCK TAX-ADVANTAGED	1502 D	19691.22	19691.22	0
	DTC	39710 Triparty Pledge	2579657 MUNI	13066KUS6	CA ST WTR-PREF-REF-X	10000 D	11069	11069	0
	DTC	39710 Triparty Pledge	2582257 CBONDCNV	524935BE2	LEHMAN BROTHERS HOLDINGS INC 23% 11/30/08 CV BSKT	22000 D	3.080	770.0	1
OIB	DTC	39710 Triparty Pledge	967549 MUNI	454898H4V2	IN PWR SUPPLY REF -B	10000 D	11025.8	11025.8	0
	DTC	39710 Triparty Pledge	2567100 MEDNOTE	5252M0A1	LEHMAN BROTHERS HOLDINGS INC 0% 03/22/10 BSKT	20000 D	12.000	3,000.0	1
	DTC	39710 Triparty Pledge	2568509 CEF	61746P445	MORGAN STANLEY MUNI INC OPP2	1545 D	11293.95	11293.95	0
	DTC	39710 Triparty Pledge	903283 ADR	654802206	NITTO DENKO CORP-UNSPONS ADR	46 D	11329.846	11329.846	0
NDEKY	DTC	39710 Triparty Pledge	5909 COMMON	205768203	COMSTOCK RESOURCES INC	210 D	11655	11655	0
	DTC	39710 Triparty Pledge	2475727 MUNI	64983MSM1	NY DORM PREREF-B-MENT	10000 D	10836.7	10836.7	0
	DTC	39710 Triparty Pledge	22735 ETF	87927P200	TELECOM HOLDERS TRUST	628 D	17339.08	17339.08	0
	DTC	39710 Triparty Pledge	2475730 MUNI	64983MTH1	NY DORM UNREF-B-MENTA	10000 D	10836.7	10836.7	0
TTH	DTC	39710 Triparty Pledge	2227620 MUNI	262615CW5	DU PAGE ETC CLG 502-A	15600 D	16840.668	16840.668	0
	DTC	39710 Triparty Pledge	2541449 MUNI	57604PH56	MA WTR-UNRF-10-POOL P	10000 D	10902.7	10902.7	0
	DTC	39710 Triparty Pledge	2524254 MUNI	130923AR6	CA STWD TOB-B-ASSET	20000 D	16854.2	16854.2	0
	DTC	39710 Triparty Pledge	2451634 REFERED	590199204	MERRILL LYNCH CAPITAL TRUST I 6.45% 12/15/66 PFD K VAR	800 D	12480	12480	0
NCP	DTC	39710 Triparty Pledge	1391202 CBOND	87613YAB7	TRAINS 6.814% 01/15/12 144A 144a VAR	10000 D	10821.8103	10821.8103	0
	DTC	39710 Triparty Pledge	15455 CEF	67062Q106	LEVEEN CALIF PERP+ MUNI FD	1426 D	16912.36	16912.36	0
	DTC	39710 Triparty Pledge	2568622 CBOND	52521ELD0	LEHMAN BROTHERS BANK FSB 0% 09/28/12 SPX	27000 D	16507.8	16507.8	0
	DTC	39710 Triparty Pledge	1909871 MUNI	57582NGR0	MA ST-PREF-CONS LN-B	10000 D	10808.6	10808.6	0
SGTZY	DTC	39710 Triparty Pledge	13589 ADR	868861204	SURGUTNEFTGAZ-SP ADR	4000 D	23640	23640	0
	DTC	39710 Triparty Pledge	2401793 MUNI	575823BS7	MASSACHUSETTS	10000 D	10653.9	10653.9	0
	DTC	39710 Triparty Pledge	1809865 MUNI	560060ET8	MAHONING HOSP WSTRN	10000 D	10869.1	10869.1	0
	DTC	39710 Triparty Pledge	2498487 CMO	31359KQ75	FANNIE MAE REMICS 7% 12/18/26 51	10000 D	10504.52	10504.52	0
	DTC	39710 Triparty Pledge	2232752 MUNI	64970KUH8	NY CITY WTR-A	15000 D	16291.95	16291.95	0
	DTC	39710 Triparty Pledge	2223210 CBOND	500605AB6	KOPPERS INC 9.875% 10/15/13	10000 D	10600	10600	0
	DTC	39710 Triparty Pledge	2514652 MUNI	650009TB9	NY TWY SER H	15000 D	16309.8	16309.8	0
	DTC	39710 Triparty Pledge	2409315 CBOND	36293YAD7	GAMESTOP CORP / GAMESTOP INC 8% 10/01/12	10000 D	10571.11	10571.11	0
HSTX	DTC	39710 Triparty Pledge	2297577 CBONDCNV	25746UAT6	DOMINION RESOURCES INC/VA 2.125% 12/15/23 CV C	14000 D	16123.66	16123.66	0
	DTC	39710 Triparty Pledge	2460350 COMMON	41457P106	HARRIS STRATEX NETWORKS-CL A	2026 D	17221	17221	0
	DTC	39710 Triparty Pledge	2480726 CBOND	893552HAC3	TRANSCANADA PIPELINES LTD 6.35% 05/15/67 VAR	20000 D	16433.92	16433.92	0
	DTC	39710 Triparty Pledge	2209462 MUNI	745268WE8	PR ELEC REF-SER S-MBI	10000 D	10273.7	10273.7	0
PRN	DTC	39710 Triparty Pledge	2439865 ETF	73935X369	POWERSHARES DYB INDUSTRIALS	600 D	16584	16584	0
	DTC	39710 Triparty Pledge	2331519 MUNI	167485EJ6	CHICAGO-A-PREF	15000 D	16101.45	16101.45	0
	DTC	39710 Triparty Pledge	2524007 MUNICIPL	344402PP1	FOLSOM TAX-UNREF-#10	10000 D	10211.6	10211.6	0
	DTC	39710 Triparty Pledge	18422 CEF	6706D8104	NUVEEN INSD PREM INC MUNI II	1506 D	16249.74	16249.74	0
NPX	DTC	39710 Triparty Pledge	2479163 MUNI	148372AK1	CASTAIC USD FACS-92-1	10000 D	10130.1	10130.1	0
	DTC	39710 Triparty Pledge	2451627 MUNI	542690D33	LNG IS PWR GEN-SER F	15000 D	16015.2	16015.2	0
	DTC	39710 Triparty Pledge	2495838 COMMON	825211105	SHORETEL INC	2617 D	16199.23	16199.23	0
	DTC	39710 Triparty Pledge	16877 COMMON	108763103	BRIDGFORD FOODS CORP	2000 D	10100	10100	0
BRID	DTC	39710 Triparty Pledge	2016108 MUNI	67756AHJ4	OH HGR EDL-MT UNION	10000 D	10122.4	10122.4	0
	DTC	39710 Triparty Pledge	2524272 MUNI	494689AU6	KING DEV TAX REF REDV	10000 D	10046.4	10046.4	0
	DTC	39710 Triparty Pledge	2481713 CBOND	24799AJW3	DELTA AIR LINES INCOLD 9.75% 05/15/21	59500 D	38563.735	38563.735	0
	DTC	39710 Triparty Pledge	2413902 MUNI	64985VJZ8	NY ST ENVIR-L	10000 D	10040.7	10040.7	0
LGN	DTC	39710 Triparty Pledge	2216261 COMMON	54021P403	LOGJAN INC	1880 D	16544	16544	0
	DTC	39710 Triparty Pledge	2405719 CBOND	52519H7A9	LEHMAN BROTHERS BANK FSB 0% 05/31/11 BSKT	10000 D	1400	1400	0
	DTC	39710 Triparty Pledge	2427640 MUNI	048483UA7	ATLANTIC CNTY	15000 D	15612.45	15612.45	0
	DTC	39710 Triparty Pledge	2233744 MUNI	649850GB4	NY ENVIRON WTR SER C	10000 D	10029.8	10029.8	0
	DTC	39710 Triparty Pledge	2516452 MUNI	57604PSK1	MA ST WTR-UNREF-5	15000 D	15513	15513	0
	DTC	39710 Triparty Pledge	1223178 MUNI	407272G23	HAMILTON HOSP-G-CHILD	10000 D	10102.7	10102.7	0
	DTC	39710 Triparty Pledge	2305685 MUNI	64966DTP4	NY-UNREF-J	10000 D	10014.8	10014.8	0
	DTC	39710 Triparty Pledge	1394488 CBOND	45383TAT5	INDEPENDENT BANK EAST MICHIGAN 4.7% 10/17/08 CD1	10000 D	9660	9660	0
PTY	DTC	39710 Triparty Pledge	1908734 CEF	72201B101	PIMCO CORPORATE OPPORTUNITY	1467 D	16635.78	16635.78	0
	DTC	39710 Triparty Pledge	2317968 MUNIFLT	196479KN8	CO HSG-ADJ-TXB-MFH-A1	10000 D	10000	10000	0
	DTC	39710 Triparty Pledge	2511544 CBONDCNV	524908L73	LEHMAN BROTHERS HOLDINGS INC 10% 09/24/08 CV AW	10000 D	1,400	350.0	1
	DTC	39710 Triparty Pledge	2437127 CEF	09255K108	BLACKROCK ENHANCED GOVT FUND	1000 D	17380	17380	0
EGF	DTC	39710 Triparty Pledge	77133 COMMON	232517102	CYBEROPTICS CORP	1108 D	9528.8	9528.8	0
	DTC	39710 Triparty Pledge	2475549 CMO	69361UAB7	PSE&G TRANSITION FUNDING LLC 4.34% 06/16/14 1	15000 D	15144.399	15144.399	0
	DTC	39710 Triparty Pledge	2568296 MUNI	73358TVR9	PORT AUTH-CONS-144TH	10000 D	10198.5	10198.5	0
	DTC	39710 Triparty Pledge	2524009 MUNI	49225RAY2	KERN HSG-A-SUB 7-RMK	15000 D	15151.95	15151.95	0
	DTC	39710 Triparty Pledge	902372 CBOND	638585AU3	BANK OF AMERICA CORP 7.8% 09/15/16	10000 D	10388.6358	10388.6358	0
	DTC	39710 Triparty Pledge	2411097 MUNI	64972FFD3	NYC FIN SER B-MBIA	15000 D	15216.6	15216.6	0
	DTC	39710 Triparty Pledge	2523989 MUNI	196885EB9	COLTON FACS REF-#89-2	10000 D	10004.2	10004.2	0
	DTC	39710 Triparty Pledge	2486850 CEF	723653101	PIONEER DIVERSIFIED HIGH INC	1000 D	16600	16600	0
HNW	DTC	39710 Triparty Pledge	1862217 REFERED	21988G353	CORPORATE-BACKED TRUST CERTIFICATES 6.125% 12/01/45 PFD AIG	3420 D	21546	21546	0
	DTC	39710 Triparty Pledge	1708996 CBOND	P7652MAG5	PETROBRAS ENERGIA SA 8.125% 07/15/10 REGS	14800 D	15110.27134	15110.27134	0
	DTC	39710 Triparty Pledge	1904218 MUNIGAIN	645771EX0	NJ BDG CAB GARDEN -A	10000 D	9818.7	9818.7	0
	DTC	39710 Triparty Pledge	1904812 MUNIGAIN	650033LF8	NY URB DEV TBLE COLUM	10000 D	9755.5	9755.5	0
	DTC	39710 Triparty Pledge	1902218 MUNI	074406AG4	LAUMONT FING SER A	15000 D	15041.7	15041.7	0
	DTC	39710 Triparty Pledge	2571448 CBONDCNV	524908TD6	LEHMAN BROTHERS HOLDINGS INC 9% 10/07/08 CV NSC	15000 D	2,100	525.0	1
	DTC	39710 Triparty Pledge	2576438 CBONDCNV	524935BG7	LEHMAN BROTHERS HOLDINGS INC 10.2% 10/30/08 CV T	12000 D	1,680	420.0	1
	DTC	39710 Triparty Pledge	2523987 MUNI	142579DB4	CARLSBAD IMP ASM 95-1	15000 D	15018.6	15018.6	0
	DTC	39710 Triparty Pledge	1708808 CBOND	P7652MAF7	PETROBRAS ENERGIA SA 9% 05/01/09 REGS	9500 D	9935.486365	9935.486365	0
	DTC	39710 Triparty Pledge	2473544 CBOND	33761KW84	FIRSTBANK PUERTO RICO 5% 04/04/18 CD	10000 D	0	0	0
	DTC	39710 Triparty Pledge	2574510 CBOND	637071AH4	NATIONAL OILWELL VARCO INC 6.125% 08/15/15 B	15000 D	15084.225	15084.225	0
	DTC	39710 Triparty Pledge	2482724 MUNI	802649KU6	SANTA ROSA WST WTR-B	14000 D	15022.98	15022.98	0
PIF	DTC	39710 Triparty Pledge	2524275 MUNICIPL	509632CU7	LK ELISINORE FIN-REF-H	10000 D	9728.4	9728.4	0
	DTC	39710 Triparty Pledge	182112 CEF	45809F104	INSURED MUNI INCOME FUND	816 D	9628.8	9628.8	0
	DTC	39710 Triparty Pledge	2280493 MUNIGAIN	364478NK9	GALVESTON-UNREF-CABS	15000 D	14763.45	14763.45	0
	DTC	39710 Triparty Pledge	2407826 COMMON	550351100	LUNA INNOVATIONS INC	2365 D	9773.25	9773.25	0
LUNA	DTC	39710 Triparty Pledge	2543653 MEDNOTE	52517PREF5	LEHMAN BROTHERS HOLDINGS INC 0% 01/31/11 BSK1	21000 D	12.680	3,150.0	1
	DTC	39710 Triparty Pledge	2023993 CBONDCNV	540463AH0	LUCENT TECHNOLOGIES INC 2.875% 06/15/25 CV B	13000 D	9477.351	9477.351	0
	DTC	39710 Triparty Pledge	2560919 MEDNOTE	5252M0CY1	LEHMAN BROTHERS HOLDINGS INC 0% 02/28/10 XLF	20000 D	2,800	700.0	1
	DTC	39710 Triparty Pledge	2281441 COMMON	E90215109	TELVENT GIT SA	443 D	9431.47	9431.47	0

IGE	DTC	39710 Triparty Pledge	2537911 MEDNOTE	5252M0BG1	LEHMAN BROTHERS HOLDINGS INC 0% 01/11/12 BSKT	17000 D	10,200	2,550.0	2,550.0	1
	DTC	39710 Triparty Pledge	1342005 ETF	464287374	ISHARES S&P NA NAT RES S I F	391 D	15729.148		15729.148	0
	DTC	39710 Triparty Pledge	2569624 CBONDCNV	524935DK6	LEHMAN BROTHERS HOLDINGS INC 9.25% 07/31/09 CV DIS	10000 D	1,400	350.0	350.0	1
RSW	DTC	39710 Triparty Pledge	2523753 ETF	78355W767	RYDEX INVERSE 2X S&P 500 ETF	87 D	8352.87		8352.87	0
GFG	DTC	39710 Triparty Pledge	2531924 COMMON	40108N106	GUARANTY FINANCIAL GROUP	1364 D	8347.68		8347.68	0
	DTC	39710 Triparty Pledge	2460397 CBOND	52521EEV8	LEHMAN BROTHERS BANK FSB 0% 02/28/12 BSKT	10000 D	9146		9146	0
	DTC	39710 Triparty Pledge	2512943 CBONDCNV	524908N30	LEHMAN BROTHERS HOLDINGS INC 14.35% 09/28/08 CV AMR	20000 D	2,800	700.0	700.0	1
	DTC	39710 Triparty Pledge	2542986 MEDNOTE	5252M0CJ4	LEHMAN BROTHERS HOLDINGS INC 0% 01/25/13 BSKT	20000 D	2,800	700.0	700.0	1
	DTC	39710 Triparty Pledge	1233018 MUNI	575898AL5	MA PORT-A-DELTA AIR	20000 D	14361.6		14361.6	0
	DTC	39710 Triparty Pledge	2524286 MUNI	640010AS3	NEEDLES PUB UTI-SER A	15000 D	14299.35		14299.35	0
	DTC	39710 Triparty Pledge	2016510 CBOND	20030NAD3	COMCAST CORP 5.5% 03/15/11	9000 D	9253.71612		9253.71612	0
	DTC	39710 Triparty Pledge	2524310 MUNICIPL	955232DQ3	W PATTERSON FIN-01-1B	15000 D	14276.85		14276.85	0
NPP	DTC	39710 Triparty Pledge	23307 CEF	67062P108	NUVEEN PERFORMANCE PLUS MUNI	1180 D	14490.4		14490.4	0
	DTC	39710 Triparty Pledge	2598280 CBOND	45031UBC4	ISTAR FINANCIAL INC 5.5% 06/15/12	15000 D	8550		8550	0
ADLR	DTC	39710 Triparty Pledge	679153 COMMON	00724X102	ADOLOR CORPORATION	4073 D	14784.99		14784.99	0
	DTC	39710 Triparty Pledge	12348 GOVAGNCY	313586RC5	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0% 10/09/19	25000 D	13675.51875		13675.51875	0
CEC	DTC	39710 Triparty Pledge	4553 COMMON	125137109	CEC ENTERTAINMENT INC	250 D	8627.5		8627.5	0
	DTC	39710 Triparty Pledge	2429400 CBOND	52521ECH1	LEHMAN BROTHERS BANK FSB 0% 08/31/11 BSKT	9000 D	8617.5		8617.5	0
	DTC	39710 Triparty Pledge	2048306 CBOND	83545GAG7	SONIC AUTOMOTIVE INC 6.625% 08/15/13 B	11279 D	8548.421774		8548.421774	0
	DTC	39710 Triparty Pledge	2524246 MUNI	13016NAL8	CA TOB-ASSET-B-KERN	15000 D	13734.75		13734.75	0
FMS	DTC	39710 Triparty Pledge	5501 ADR	358029106	FRESENIUS MEDICAL CARE-ADR	254 D	13467.08		13467.08	0
	DTC	39710 Triparty Pledge	2478774 CBOND	126408GK3	CSX CORP 6.15% 05/01/37	10000 D	8740.368		8740.368	0
HTS	DTC	39710 Triparty Pledge	2575475 REIT	41902R103	HATTERAS FINANCIAL CORP	620 D	13342.4		13342.4	0
SCGLY	DTC	39710 Triparty Pledge	17645 ADR	83364L109	SOCIETE GENERALE-SPONS ADR	838 D	16177.59		16177.59	0
CABE	DTC	39710 Triparty Pledge	2384820 COMMON	13000B108	CALIBRE ENERGY INC	425000 D	8500		8500	0
MVG	DTC	39710 Triparty Pledge	2153395 COMMON	55903Q104	MAG SILVER CORP	1846 D	8860.8		8860.8	0
NTT	DTC	39710 Triparty Pledge	11316 ADR	664624105	NIPPON TELEGRAPH & TELE-ADR	600 D	13740		13740	0
CTZN	DTC	39710 Triparty Pledge	853309 COMMON	17461R106	CITIZENS FIRST BANCORP INC	1756 D	11414		11414	0
	DTC	39710 Triparty Pledge	2560500 PREFERRED	49427F405	KILROY REALTY CORP 7.8% PERP PFD E	417 D	8089.8		8089.8	0
OZN	DTC	39710 Triparty Pledge	2484134 COMMON	685921108	OREZONE RESOURCES INC	17570 D	19327		19327	0
SU	DTC	39710 Triparty Pledge	1349852 COMMON	8672229106	SUNCOR ENERGY INC	195 D	9379.5		9379.5	0
	DTC	39710 Triparty Pledge	2560852 MEDNOTE	5252M0DA2	LEHMAN BROTHERS HOLDINGS INC 0% 02/28/11 BSK1	12000 D	7,200	1,800.0	1,800.0	1
	DTC	39710 Triparty Pledge	2446930 PREFERRED	G16962204	BUNGE LTD 4.875% PERP CV PFD	96 D	8544		8544	0
	DTC	39710 Triparty Pledge	2032344 CBONDCNV	942683AC7	WATSON PHARMACEUTICALS INC 1.75% 03/15/23 CV	9000 D	8248.014		8248.014	0
MYC	DTC	39710 Triparty Pledge	2437902 CEF	09254M105	BLACKROCK MUNIYIELD CALL FD	1166 D	13117.5		13117.5	0
	DTC	39710 Triparty Pledge	2558694 CBOND	52521ENF3	LEHMAN BROTHERS BANK FSB 0% 01/31/13 BSKT	15000 D	13326		13326	0
	DTC	39710 Triparty Pledge	2528566 CBONDCNV	5249083B4	LEHMAN BROTHERS HOLDINGS INC 10.5% 11/28/08 CV CSCo	15000 D	2,100	525.0	525.0	1
CLCT	DTC	39710 Triparty Pledge	1905055 COMMON	19421R200	COLLECTORS UNIVERSE	1109 D	8328.59		8328.59	0
HCH	DTC	39710 Triparty Pledge	2433087 COMMON	12616K106	CP HOLDRS	50 D	8250		8250	0
	DTC	39710 Triparty Pledge	2044668 CBOND	949746FA4	WELLS FARGO & CO 3.5518% 05/01/09	13000 D	13185.49297		13185.49297	0
	DTC	39710 Triparty Pledge	2469306 PREFERRED	55305B200	MI HOMES INC 9.75% PFD A	981 D	13881.15		13881.15	0
	DTC	39710 Triparty Pledge	2215013 MUNI	59333PHR2	MIAMI AVIATION-AMT-A	10000 D	8034.2		8034.2	0
PCM	DTC	39710 Triparty Pledge	2487921 CEF	69323T101	PCM FUND INC	1044 D	8613		8613	0
	DTC	39710 Triparty Pledge	2215016 MUNI	631663CC9	NASSAU FIN UNREF-A-2	12800 D	12816.128		12816.128	0
	DTC	39710 Triparty Pledge	12530 CBOND	46268KAK1	IRIDIUM LLC 14% 07/15/49 B	2600000 D	83200		83200	0
	DTC	39710 Triparty Pledge	2476830 MUNI	076316GS1	BEDFORD CSD	7400 D	7679.646		7679.646	0
	DTC	39710 Triparty Pledge	2306512 CBOND	081331AE0	BELVOIR LAND LLC 5.3% 12/15/35 144A	15000 D	13710.45855		13710.45855	0
	DTC	39710 Triparty Pledge	2442547 CBOND	00386SAB8	ABU DHABI NATIONAL ENERGY COMPANY PJSC 6.5% 10/27/36 144A	9000 D	7629.35112		7629.35112	0
	DTC	39710 Triparty Pledge	2487114 MEDNOTE	52520W440	LEHMAN BROTHERS HOLDINGS INC 0% 05/29/09 BSKT	1500 D	127	31.8	31.8	1
HSWI	DTC	39710 Triparty Pledge	2514585 COMMON	40431N104	HSW INTERNATIONAL INC	2211 D	6301.35		6301.35	0
	DTC	39710 Triparty Pledge	794948 MUNI	905411EB6	UNION BEACH	12500 D	12787		12787	0
NPM	DTC	39710 Triparty Pledge	179173 CEF	67063W102	NUVEEN PREMIUM INC MUNI FD 2	681 D	8097.09		8097.09	0
	DTC	39710 Triparty Pledge	2537912 CBOND	5252M0BF3	LEHMAN BROTHERS HOLDINGS INC 0% 01/11/10 BSKT	10000 D	6,000	1,500.0	1,500.0	1
	DTC	39710 Triparty Pledge	2460446 MEDNOTE	524908UK4	LEHMAN BROTHERS HOLDINGS INC 0% 01/31/11 MTN	13000 D	1,820	455.0	455.0	1
	DTC	39710 Triparty Pledge	2543462 MEDNOTE	52517P7K1	LEHMAN BROTHERS HOLDINGS INC 0% 02/01/10 BSK1	10000 D	6,000	1,500.0	1,500.0	1
ORSTF	DTC	39710 Triparty Pledge	2273987 ADR	68554W205	ORASCOM TELECOM-ADR REG S	204 D	7405.812		7405.812	0
	DTC	39710 Triparty Pledge	2472475 PREFERRED	35671DT62	FREEMPORT-MCMORAN COPPER & GOLD INC 6.75% 05/01/10 CV PFD	72 D	7697.52		7697.52	0
NTX	DTC	39710 Triparty Pledge	180427 CEF	670983105	NUVEEN TEXAS QUALITY INC MUN	604 D	7356.72		7356.72	0
	DTC	39710 Triparty Pledge	2584855 MEDNOTE	52520W283	LEHMAN BROTHERS HOLDINGS INC 0% 07/29/11 eUR	1000 D	67	16.8	16.8	1
	DTC	39710 Triparty Pledge	2589869 CBONDCNV	524935CX9	LEHMAN BROTHERS HOLDINGS INC 33.8% 10/10/08 CV FNM	14000 D	1,960	490.0	490.0	1
ROY	DTC	39710 Triparty Pledge	2520907 COMMON	460277106	INTERNATIONAL ROYALTY CORP	1930 D	6079.5		6079.5	0
MAD	DTC	39710 Triparty Pledge	2021359 ADR	556304202	MADECO SA-SPONS ADR	826 D	6773.2		6773.2	0
PLUS	DTC	39710 Triparty Pledge	15367 COMMON	294268107	EPLUS INC	600 D	6870		6870	0
	DTC	39710 Triparty Pledge	2544321 MEDNOTE	52520W325	LEHMAN BROTHERS HOLDINGS INC 0% 01/29/10 BSKT	900 D	64	16.1	16.1	1
	DTC	39710 Triparty Pledge	2527514 PREFERRED	80281R888	SANTANDER FINANCE PREFERRED SA UNIPERSONAL 4% PERP PFD 6 FLT	696 D	7308		7308	0
KMTUY	DTC	39710 Triparty Pledge	21046 ADR	500458401	KOMATSU LTD -SPONS ADR	100 D	7124.9		7124.9	0
	DTC	39710 Triparty Pledge	2576229 CBONDCNV	524935AP8	LEHMAN BROTHERS HOLDINGS INC 25% 10/30/08 CV FNM	25000 D	3,500	875.0	875.0	1
FMF	DTC	39710 Triparty Pledge	76365 CEF	552738106	MFS MUNICIPAL INCOME TRUST	1090 D	7128.6		7128.6	0
PFM	DTC	39710 Triparty Pledge	19699 CEF	746823103	PJTAM MANAGED MUNI INCM TRS	938 D	6413.37		6413.37	0
	DTC	39710 Triparty Pledge	2602325 PREFERRED	73941X551	PREFERREDPLUS TR-CORR1 6.7% 03/01/33 PFD LTD1	514 D	6322.2		6322.2	0
JEQ	DTC	39710 Triparty Pledge	14597 CEF	471057109	JAPAN EQUITY FUND	1081 D	6194.13		6194.13	0
	DTC	39710 Triparty Pledge	647570 MUNI	927676CS3	VI PUB FIN ETM-A	5000 D	6084.55		6084.55	0
	DTC	39710 Triparty Pledge	2504296 PREFERRED	46205A806	ION MEDIA NETWORKS INC 12% 08/31/13 PFD B	15 D	0		0	0
TOD	DTC	39710 Triparty Pledge	679189 COMMON	889039103	TODD SHIPYARDS CORP	93 D	1275.96		1275.96	0
TSCDY	DTC	39710 Triparty Pledge	77304 ADR	881575302	TESCO PLC-SPONSORED ADR	281 D	6091.518		6091.518	0
UBP	DTC	39710 Triparty Pledge	679649 REIT	917286106	URSTADT BIDDLE PROPERTIES	70 D	1286.6		1286.6	0
	DTC	39710 Triparty Pledge	2384819 PREFERRED	80410Q207	SATURNS 7% 03/01/33 PFD LTD	389 D	4850.83		4850.83	0
VWDRY	DTC	39710 Triparty Pledge	2481008 ADR	925458101	VESTAS WIND SYSTEMS-UNSP ADR	163 D	6509.894		6509.894	0
JHX	DTC	39710 Triparty Pledge	1334634 ADR	47030M106	JAMES HARDIE INDS-SPONS ADR	65 D	1392.3		1392.3	0
FVI	DTC	39710 Triparty Pledge	2505774 ETF	336919105	FST TR-VAL LN EQ ALL IND FND	70 D	1254.4		1254.4	0
DXYN	DTC	39710 Triparty Pledge	18099 COMMON	255519100	DIXIE GROUP INC	6032 D	754		754	0
PWJ	DTC	39710 Triparty Pledge	2325026 ETF	73933X807	POWERSHARES DYN M/C GROWTH	300 D	5967		5967	0
	DTC	39710 Triparty Pledge	2403000 PREFERRED	534187802	LINCOLN NATIONAL CORP 6.75% 04/20/66 PFD	67 D	1239.5		1239.5	0
	DTC	39710 Triparty Pledge	2212430 PREFERRED	94979P203	WELLS FARGO CAPITAL IX 5.625% 04/08/34 PFD	67 D	1278.36		1278.36	0

	DTC	39710 Triparty Pledge	2265527	PREFERED	780097796	ROYAL BANK OF SCOTLAND GROUP PLC 6.4% PERP PFD M	89	D	1428.45		1428.45	0
	DTC	39710 Triparty Pledge	1904853	MUNIGAIN	656457GE2	NORRISTOWN CAB-SER A	8000	D	5768.48		5768.48	0
NHSB	DTC	39710 Triparty Pledge	7735	COMMON	644670101	NEW HAMPSHIRE SVGS BANK CORP	117438	D	1174.38		1174.38	0
NRCI	DTC	39710 Triparty Pledge	183391	COMMON	637372103	NATIONAL RESEARCH CORP	176	D	5878.4		5878.4	0
	DTC	39710 Triparty Pledge	181605	PREFERED	883203200	TEXTRON INC 2.08% PERP CV PFD A	18	D	6468.84		6468.84	0
CKNTF	DTC	39710 Triparty Pledge	2542612	COMMON	M2196W105	CELL KINETICS LTD	1701	D	1173.6		1173.6	0
PCC	DTC	39710 Triparty Pledge	75707	REIT	693434102	PNC COMMERCIAL TRUST	1144	D	1173.6		1173.6	0
	DTC	39710 Triparty Pledge	2425202	MUNI	052430AD7	AUSTIN ISD REF-SER A	1100	D	1136.245		1136.245	0
RDY	DTC	39710 Triparty Pledge	965772	ADR	256135203	DOCTOR REDDYS LAB-ADR	467	D	5454.56		5454.56	0
	DTC	39710 Triparty Pledge	3790	MUNI	41315RAY0	HARRIS HLTH-B-SCH HL2	5000	D	5569.25		5569.25	0
	DTC	39710 Triparty Pledge	2382849	PREFERED	903307205	USB CAPITAL VIII 6.35% 12/29/65 PFD 1	60	D	1215		1215	0
PVSA	DTC	39710 Triparty Pledge	905367	COMMON	701492100	PARKVALE FINANCIAL CORP	58	D	1305		1305	0
	DTC	39710 Triparty Pledge	2414478	CBOND	52519H7L5	LEHMAN BROTHERS BANK FSB 0% 06/30/11 BSK1	5000	D	5336		5336	0
	DTC	39710 Triparty Pledge	1447176	PREFERED	370442741	GENERAL MOTORS CORP 4.5% 03/06/32 CV PFD A	75	D	1095		1095	0
	DTC	39710 Triparty Pledge	2549011	PREFERED	150870202	CELANESE CORP 4.25% PERP CV PFD	25	D	1100		1100	0
	DTC	39710 Triparty Pledge	2419085	MUNI	273335QH5	E LANSING-SPL ASSMT	5000	D	5272.9		5272.9	0
OSP	DTC	39710 Triparty Pledge	2523728	MLP	671028108	OSG AMERICA LP	100	D	1081		1081	0
	DTC	39710 Triparty Pledge	2540671	PREFERED	36186C509	GMAC LLC 7.375% 12/16/44 PFD	507	D	5070		5070	0
	DTC	39710 Triparty Pledge	2498048	CNO	863573JL6	STRUCTURED MORTGAGE ASSET RESIDENTIAL TRUST 8.1% 06/25/23 5B	1000	D	1039.0372		1039.0372	0
	DTC	39710 Triparty Pledge	795454	GDR	677862203	LUKOIL-ADR 144A, 144A	95	D	5225		5225	0
	DTC	39710 Triparty Pledge	2576420	PREFERED	316780204	FIFTH THIRD CAPITAL TRUST VII 8.875% 05/15/68 PFD VAR	71	D	1182.15		1182.15	0
	DTC	39710 Triparty Pledge	1337630	MUNI	796422YL1	SAN ANTONIO WTR ETM	5000	D	5220.2		5220.2	0
	DTC	39710 Triparty Pledge	2481499	PREFERED	44106M508	HOSPITALITY PROPERTIES TRUST 7% PERP PFD C	80	D	1148.8		1148.8	0
ENLAY	DTC	39710 Triparty Pledge	2575194	ADR	29265W207	ENEL SPA - ADR	650	D	5595.2		5595.2	0
	DTC	39710 Triparty Pledge	2522226	MUNI	871633JX2	SYOSSET CSD-UNREF-B	5000	D	5167		5167	0
	DTC	39710 Triparty Pledge	2524257	MUNI	16957HBK6	CHINO HILLS IMPT REF	5000	D	5156.35		5156.35	0
	DTC	39710 Triparty Pledge	2524624	COMMON	87975P102	TEMPE TRANSIT AUTHORITY INC	1000	D	1000		1000	0
	DTC	39710 Triparty Pledge	2041112	CBOND	102183AK6	BOWWATER INC - PRE-MERGER 6.5% 06/15/13	10000	D	5167.92		5167.92	0
PWOD	DTC	39710 Triparty Pledge	182739	COMMON	708430103	PENNS WOODS BANCORP INC	33	D	1004.85		1004.85	0
GLRC	DTC	39710 Triparty Pledge	185609	COMMON	390748200	GREAT LAKES RECREATION	36	D	972		972	0
	DTC	39710 Triparty Pledge	2524013	MUNI	71437MBQ7	PERRIS PUB FING SER D	5000	D	5037		5037	0
GEFIB	DTC	39710 Triparty Pledge	430921	COMMON	397624206	GREIF INC-CL B	17	D	980.73		980.73	0
PMRY	DTC	39710 Triparty Pledge	77827	COMMON	731822102	POMEROY IT SOLUTIONS INC	208	D	1004.64		1004.64	0
	DTC	39710 Triparty Pledge	1712058	MUNI	65820EJ92	N C HFA-AMT-HMOWNR-8A	5000	D	5012.6		5012.6	0
SUMR	DTC	39710 Triparty Pledge	2471566	COMMON	865646103	SUMMER INFANT INC	200	D	952		952	0
	DTC	39710 Triparty Pledge	2322301	MEDNOTE	52517PZNA	LEHMAN BROTHERS HOLDINGS INC 4.7212% 05/26/15 MTNG VAR	20000	D	5,058	1,264.4	1,264.4	1
	DTC	39710 Triparty Pledge	9488	MUNI	850544BS5	SPRINGFIELD ARPT REF	5000	D	5000		5000	0
	DTC	39710 Triparty Pledge	2280700	MUNIGAIN	364478NB9	GALVESTON PREREF-CAB	5000	D	4938.95		4938.95	0
	DTC	39710 Triparty Pledge	2501643	MEDNOTE	52517P3S8	LEHMAN BROTHERS HOLDINGS INC 0% 01/30/09 BSKt	1000	D	911	227.7	227.7	1
ADAM	DTC	39710 Triparty Pledge	1224456	COMMON	00088U108	A.D.A.M. INC	857	D	4662.08		4662.08	0
	DTC	39710 Triparty Pledge	2016287	MUNI	889396JE8	TOLEDO WTRWKS-REF/IMP	4800	D	4939.584		4939.584	0
	DTC	39710 Triparty Pledge	2443203	PREFERED	74460D273	PUBLIC STORAGE 7.25% PERP PFD K	45	D	913.05		913.05	0
IMPUY	DTC	39710 Triparty Pledge	1907622	ADR	452553308	IMPALA PLATINUM-SPON ADR	227	D	5310.665		5310.665	0
IMNY	DTC	39710 Triparty Pledge	530982	COMMON	44973Q103	LMANY INC	1092	D	971.9892		971.9892	0
QCRH	DTC	39710 Triparty Pledge	2560942	MEDNOTE	5252MOCX3	LEHMAN BROTHERS HOLDINGS INC 0% 02/27/13 SPX	7000	D	980	245.0	245.0	1
	DTC	39710 Triparty Pledge	1336601	COMMON	74727A104	QCR HOLDINGS INC	64	D	896		896	0
	DTC	39710 Triparty Pledge	2513188	MEDNOTE	52517P5M9	LEHMAN BROTHERS HOLDINGS INC 0% 10/04/10 bskt	1000	D	600	150.0	150.0	1
QFCF	DTC	39710 Triparty Pledge	330495	COMMON	33761X107	FIRSTCITY FINANCIAL CORP	199	D	973.11		973.11	0
	DTC	39710 Triparty Pledge	2241821	CBONDCNV	398433AC6	GRIFFON CORP 4% 07/18/23 CV 2ND	1000	D	902.967		902.967	0
FCZA	DTC	39710 Triparty Pledge	679482	COMMON	319459202	FIRST CITIZENS BANC CORP	92	D	846.4		846.4	0
	DTC	39710 Triparty Pledge	2443691	PREFERED	63540T200	NATIONAL CITY CAPITAL TRUST II 6.625% 11/15/36 PFD	90	D	985.5		985.5	0
VIDE	DTC	39710 Triparty Pledge	182468	COMMON	926555103	VIDEO DISPLAY CORP	100	D	826		826	0
MDF	DTC	39710 Triparty Pledge	24324	COMMON	592142103	METRO HEALTH NETWORKS INC	424	D	954		954	0
VRS	DTC	39710 Triparty Pledge	2579554	COMMON	92531L108	VERSO PAPER CORP	225	D	882		882	0
ITI	DTC	39710 Triparty Pledge	2291354	COMMON	46564T107	ITERIS INC	408	D	856.8		856.8	0
DX	DTC	39710 Triparty Pledge	2795	REIT	26817Q506	DYNEX CAPITAL INC	100	D	850		850	0
	DTC	39710 Triparty Pledge	706849	PREFERED	978826305	WISCONSIN POWER & LIGHT CO 4.5% PERP PFD	10	D	808.7		808.7	0
GST	DTC	39710 Triparty Pledge	895189	COMMON	367299104	GASTAR EXPLORATION LTD	592	D	893.92		893.92	0
FLXS	DTC	39710 Triparty Pledge	184228	COMMON	339382103	FLEXSTEEL INDS	72	D	799.2		799.2	0
	DTC	39710 Triparty Pledge	2427130	PREFERED	36186C301	GMAC LLC 7.35% 08/08/32 PFD	73	D	739.49		739.49	0
NWMO	DTC	39710 Triparty Pledge	2496974	COMMON	64754V105	NEW MOTION INC	200	D	744		744	0
QDHC	DTC	39710 Triparty Pledge	2585658	COMMON	74730W507	QUADRAMED CORP	92	D	769.12		769.12	0
	DTC	39710 Triparty Pledge	2459650	PREFERED	903305209	USB CAPITAL XII 6.3% 02/15/67 PFD	90	D	776.4		776.4	0
HEPH	DTC	39710 Triparty Pledge	5159	COMMON	435902101	HOLLIS-EDEN PHARMACEUTICALS	571	D	719.46		719.46	0
GSIT	DTC	39710 Triparty Pledge	2274490	COMMON	36241U106	GSI TECHNOLOGY INC	200	D	712		712	0
ERII	DTC	39710 Triparty Pledge	2588958	COMMON	29270J100	ENERGY RECOVERY INC	100	D	765		765	0
WEDC	DTC	39710 Triparty Pledge	18168	COMMON	963801105	WHITE ELECTRONIC DESIGNS	154	D	762.3		762.3	0
OPOF	DTC	39710 Triparty Pledge	904179	COMMON	680194107	OLD POINT FINANCIAL CORP	36	D	705.6		705.6	0
	DTC	39710 Triparty Pledge	1445147	PREFERED	25489P200	DILLARDS CAPITAL TRUST I 7.5% 08/01/38 PFD	53	D	733.52		733.52	0
BDH	DTC	39710 Triparty Pledge	184979	ETF	11130P104	BROADBAND HOLDRS TRUST	80	D	734.4		734.4	0
	DTC	39710 Triparty Pledge	2455689	PREFERED	74460D232	PUBLIC STORAGE 6.625% PERP PFD M	40	D	720		720	0
	DTC	39710 Triparty Pledge	2538270	PREFERED	G0450A147	ARCH CAPITAL GROUP LTD 8% PERP PFD A	37	D	738.15		738.15	0
DVM	DTC	39710 Triparty Pledge	2304546	CEF	19248G106	COHEN & STEERS DIVIDEND MAJO	50	D	770		770	0
REFR	DTC	39710 Triparty Pledge	17962	COMMON	760911107	RESEARCH FRONTIERS INC	156	D	747.24		747.24	0
CATS	DTC	39710 Triparty Pledge	19557	COMMON	148881105	CATALYST SEMICONDUCTOR INC	144	D	828		828	0
	DTC	39710 Triparty Pledge	5445	COMMON	359081106	FRONTIER INSURANCE GROUP INC	97201	D	0		0	0
	DTC	39710 Triparty Pledge	904134	PREFERED	677415408	OHIO POWER CO 4.5% PERP PFD *	7	D	679.875		679.875	0
OFI	DTC	39710 Triparty Pledge	1864863	COMMON	690212105	OVERHILL FARMS INC	112	D	700		700	0
	DTC	39710 Triparty Pledge	2014413	PREFERED	617460209	MORGAN STANLEY CAPITAL TRUST III 6.25% 03/01/33 PFD	67	D	797.3		797.3	0
MAIL	DTC	39710 Triparty Pledge	2413276	COMMON	M5384E104	INCREDIMAIL LTD	200	D	688		688	0
	DTC	39710 Triparty Pledge	109719	PREFERED	14067P308	CAPSTEAD MORTGAGE CORP 1.26% PERP CV PFD B	51	D	657.39		657.39	0
CNU	DTC	39710 Triparty Pledge	15335	COMMON	212172100	CONTINUICARE CORP	292	D	694.96		694.96	0
	DTC	39710 Triparty Pledge	1903625	MUNIGAIN	521840FJ1	LEANDER ISD CAB-REF	1300	D	624.637		624.637	0
USAT	DTC	39710 Triparty Pledge	2385625	COMMON	90328S500	USA TECHNOLOGIES INC	172	D	789.48		789.48	0

CHTP	DTC	39710 Triparty Pledge	2342940 COMMON	163428105 CHELSEA THERAPEUTICS INTERNA	200 D	910	910	0
ESIC	DTC	39710 Triparty Pledge	2506378 COMMON	277858106 EASYLINK SERVICES INTERNATIONAL	188 D	637.32	637.32	0
	DTC	39710 Triparty Pledge	2538169 REFERED	40426W309 HRPT PROPERTIES TRUST 8.75% PERP PFD B	34 D	765	765	0
WH	DTC	39710 Triparty Pledge	2530332 ADR	92934F104 WSP HOLDINGS LTD-ADR	90 D	718.2	718.2	0
	DTC	39710 Triparty Pledge	867072 CBOND	121899CE8 BURLINGTON NORTHERN RR CO 6.55% 01/01/20 O	600 D	656.471916	656.471916	0
	DTC	39710 Triparty Pledge	75689 COMMON	380966101 GOLDEN FORTUNE INVESTMENTS LTD	20000 D	480	480	0
RVT	DTC	39710 Triparty Pledge	18997 CEF	780910105 ROYCE VALUE TRUST	43 D	645	645	0
JCS	DTC	39710 Triparty Pledge	16894 COMMON	203900105 COMMUNICATIONS SYSTEMS INC	57 D	662.34	662.34	0
DCTH	DTC	39710 Triparty Pledge	596604 COMMON	24661P104 DELCATH SYSTEMS INC	386 D	551.98	551.98	0
SMMF	DTC	39710 Triparty Pledge	182036 COMMON	86606G101 SUMMIT FINANCIAL GROUP INC	45 D	571.5	571.5	0
FLIC	DTC	39710 Triparty Pledge	329967 COMMON	320734106 FIRST OF LONG ISLAND CORP	25 D	550	550	0
EONGY	DTC	39710 Triparty Pledge	381016 ADR	268780103 E.ON AG - SPONSORED ADR	12 D	602.676	602.676	0
RBXZF	DTC	39710 Triparty Pledge	2434967 ADR	Y7187Y116 RANBAXY LABORATORIES-SP GDR	75 D	551.7	551.7	0
ESCA	DTC	39710 Triparty Pledge	180743 COMMON	296056104 ESCALADE INC	174 D	556.8	556.8	0
	DTC	39710 Triparty Pledge	2484247 CBONDCNV	38068NAB4 GOLD RESERVE INC 5.5% 06/15/22 CV	1000 D	594.108	594.108	0
	DTC	39710 Triparty Pledge	2603 MUNIGAIN	239427AE7 DAWSON RIDGE 1 REF-A	793 D	557.62967	557.62967	0
USBI	DTC	39710 Triparty Pledge	24635 COMMON	911459105 UNITED SECURITY BANCSHARES	34 D	548.42	548.42	0
NATR	DTC	39710 Triparty Pledge	4807 COMMON	639027101 NATURES SUNSHINE PRODS INC	65 D	539.5	539.5	0
	DTC	39710 Triparty Pledge	2427985 REFERED	903300200 USB CAPITAL XI 6.6% 09/15/66 PFD	27 D	540	540	0
	DTC	39710 Triparty Pledge	7727 CBOND	001957AV1 AT&T CORP 6% 03/15/09	520 D	531.04858	531.04858	0
TWB	DTC	39710 Triparty Pledge	2416722 COMMON	901166108 TWEEN BRANDS INC	57 D	544.92	544.92	0
SVBI	DTC	39710 Triparty Pledge	909461 COMMON	81811M100 SEVERN BANCORP INC/MD	87 D	519.39	519.39	0
	DTC	39710 Triparty Pledge	2539494 REFERED	69340Y208 PLC CAPITAL TRUST V 6.125% 01/27/34 PFD	49 D	885.43	885.43	0
KOG	DTC	39710 Triparty Pledge	873966 COMMON	50015Q100 KODIAK OIL & GAS CORP	318 D	527.88	527.88	0
GVI	DTC	39710 Triparty Pledge	2483439 ETF	464288612 ISHARES LEHMAN INTERMEDIATE	5 D	513	513	0
PXJ	DTC	39710 Triparty Pledge	2359004 ETF	73935X625 POWERSHARES DYN OIL & GAS SV	22 D	544.28	544.28	0
EVL	DTC	39710 Triparty Pledge	430675 ETF	464286749 ISHARES MSCI SWITZERLAND IND	23 D	525.09	525.09	0
MINY	DTC	39710 Triparty Pledge	7456 COMMON	603669102 MINISCRIBE CORP	16700 D	501	501	0
	DTC	39710 Triparty Pledge	2024954 REFERED	46626V207 JP MORGAN CHASE CAPITAL XI 5.875% 06/15/33 PFD K	30 D	563.7	563.7	0
SGL	DTC	39710 Triparty Pledge	17973 CEF	862719101 STRATEGIC GLOBAL INCOME FUND	60 D	567	567	0
STS	DTC	39710 Triparty Pledge	161271 COMMON	868607102 SUPREME INDS INC-CLASS A	129 D	509.55	509.55	0
IHH	DTC	39710 Triparty Pledge	78510 ETF	46059V104 INTERNET INFRASTRUCTURE HOLD	200 D	544	544	0
CAV	DTC	39710 Triparty Pledge	184889 COMMON	149507105 CAVALIER HOMES INC	216 D	475.2	475.2	0
CADV	DTC	39710 Triparty Pledge	1854 COMMON	14166N209 CAREADVANTAGE INC	58408 D	467.264	467.264	0
	DTC	39710 Triparty Pledge	2560501 REFERED	49427F504 KILROY REALTY CORP 7.5% PERP PFD F	24 D	460.8	460.8	0
SORT	DTC	39710 Triparty Pledge	3735 COMMON	403203102 GUNTHER INTERNATIONAL LTD	1000 D	450	450	0
	DTC	39710 Triparty Pledge	2381930 REFERED	40426W408 HRPT PROPERTIES TRUST 7.125% PERP PFD C	28 D	497	497	0
PHOS	DTC	39710 Triparty Pledge	2494906 COMMON	71922F102 PHOSPHATE HOLDINGS INC	15 D	480	480	0
	DTC	39710 Triparty Pledge	1498120 CBOND	017363AE2 ALLEGHENY ENERGY SUPPLY 8.25% 04/15/12 144A	430 D	453.67709	453.67709	0
MYRG	DTC	39710 Triparty Pledge	2599908 COMMON	55405W104 MYR GROUP INC/DELAWARE	31 D	422.22	422.22	0
	DTC	39710 Triparty Pledge	2362518 REFERED	875465403 TANGER FACTORY OUTLET CENTERS 7.5% PERP PFD C	21 D	436.8	436.8	0
	DTC	39710 Triparty Pledge	2480110 CBONDCNV	52520W549 LEHMAN BROTHERS HOLDINGS INC 0% 04/30/09 CV BSKT	4500 D	424	106.0	106.0
	DTC	39710 Triparty Pledge	854691 MUNI	786552BV9 SABINE RVR PCR	500 D	429.23	429.23	0
ATX	DTC	39710 Triparty Pledge	16097 COMMON	227478104 AT CROSS CO-CL A	60 D	438.6	438.6	0
NBDF	DTC	39710 Triparty Pledge	2242657 COMMON	65548P106 NORBORD INC	99 D	430.65	430.65	0
HRAY	DTC	39710 Triparty Pledge	2305061 ADR	447737102 HURRAY HOLDING CO LTD-ADR	153 D	420.75	420.75	0
	DTC	39710 Triparty Pledge	2427012 REFERED	59021S638 MERRILL LYNCH & CO INC 3.4594% PERP PFD H FLT	45 D	445.5	445.5	0
EVM	DTC	39710 Triparty Pledge	330522 ETF	464286830 ISHARES MSCI MALAYSIA	48 D	425.28	425.28	0
RLH	DTC	39710 Triparty Pledge	2352205 COMMON	756764106 RED LION HOTELS CORP	52 D	446.68	446.68	0
	DTC	39710 Triparty Pledge	2447640 REFERED	49327Q204 KEYCORP CAPITAL IX 6.75% 12/15/66 PFD	40 D	511.2	511.2	0
VIRL	DTC	39710 Triparty Pledge	535726 COMMON	92763R104 VIRAGE LOGIC CORPORATION	81 D	445.5	445.5	0
	DTC	39710 Triparty Pledge	2102984 CBOND	26439RAQ9 SPECTRA ENERGY CAPITAL LLC 5.5% 03/01/14	400 D	394.603188	394.603188	0
	DTC	39710 Triparty Pledge	2323690 REFERED	780097770 ROYAL BANK OF SCOTLAND GROUP PLC 6.35% PERP PFD N	33 D	438.9	438.9	0
SRLS	DTC	39710 Triparty Pledge	2485052 COMMON	81747T104 SERACARE LIFE SCIENCES INC	169 D	464.75	464.75	0
RMTI	DTC	39710 Triparty Pledge	24503 COMMON	774374102 ROCKWELL MEDICAL TECH INC	79 D	373.67	373.67	0
CYDC	DTC	39710 Triparty Pledge	1901 COMMON	150811107 CEDYCO CORPORATION	6300 D	378	378	0
WSC	DTC	39710 Triparty Pledge	15535 COMMON	950817106 WESCO FINANCIAL CORP	1 D	375	375	0
	DTC	39710 Triparty Pledge	11010 COMMON	716437108 PETRIE STORES LIQUIDATING TR	800 D	0	0	0
FEIM	DTC	39710 Triparty Pledge	11838 COMMON	358010106 FREQUENCY ELECTRONICS INC	88 D	343.2	343.2	0
MTH	DTC	39710 Triparty Pledge	17057 COMMON	59001A102 MERITAGE HOMES CORP	13 D	338.39	338.39	0
TKG	DTC	39710 Triparty Pledge	2016123 ADR	879603108 TELKOM SOUTH AFRICA-SPON ADR	6 D	335.46	335.46	0
HWKN	DTC	39710 Triparty Pledge	1221324 COMMON	420261109 HAWKINS INC	19 D	319.77	319.77	0
	DTC	39710 Triparty Pledge	11634 COMMON	12232C108 BURNHAM PACIFIC PROPERTIES INC	2000 D	0	0	0
REMC	DTC	39710 Triparty Pledge	2325374 COMMON	759543200 REMEC INC	497 D	318.08	318.08	0
VRTB	DTC	39710 Triparty Pledge	2546173 REIT	92549X201 VESTIN REALTY MORTGAGE II	72 D	329.04	329.04	0
	DTC	39710 Triparty Pledge	2379523 REFERED	617461207 MORGAN STANLEY CAPITAL TRUST VI 6.6% 02/01/46 PFD	29 D	358.73	358.73	0
TFFC	DTC	39710 Triparty Pledge	10130 COMMON	90131B108 21ST CENTURY FILM CORP	2000 D	0	0	0
	DTC	39710 Triparty Pledge	2462778 REFERED	92978U207 WACHOVIA CAPITAL TRUST IV 6.375% 03/01/67 PFD	26 D	299	299	0
	DTC	39710 Triparty Pledge	2503005 REFERED	524908639 LEHMAN BROTHERS HOLDINGS INC 3.9375% PERP PFD G	9300 D	93.0	93.0	1
	DTC	39710 Triparty Pledge	3898 COMMON	437062102 HOME CENTERS INC	3576 D	278.928	278.928	0
RMT	DTC	39710 Triparty Pledge	76369 CEF	780915104 ROYCE MICRO-CAP TRUST INC	31 D	310.62	310.62	0
ACUR	DTC	39710 Triparty Pledge	2530976 COMMON	00509L703 ACURA PHARMACEUTICALS INC	37 D	281.2	281.2	0
	DTC	39710 Triparty Pledge	2465952 COMMON	373686104 GEOVIC MINING CORP	496 D	301.892534	301.892534	0
ACHN	DTC	39710 Triparty Pledge	2414956 COMMON	00448Q201 ACHILLION PHARMACEUTICALS	154 D	241.78	241.78	0
MERX	DTC	39710 Triparty Pledge	76512 COMMON	590049102 MERIX CORP	206 D	302.82	302.82	0
DSGX	DTC	39710 Triparty Pledge	1670989 COMMON	249906108 DESCARTES SYSTEMS GRP/THE	70 D	267.4	267.4	0
NVGN	DTC	39710 Triparty Pledge	77954 ADR	67010F103 NOVOGEN LIMITED-SPONS ADR	53 D	266.59	266.59	0
	DTC	39710 Triparty Pledge	2504233 CBONDCNV	46205AAC7 ION MEDIA NETWORKS INC 11% 07/31/13 CV 144A	1000 D	272.167	272.167	0
PVFC	DTC	39710 Triparty Pledge	679804 COMMON	693654105 PVF CAPITAL CORP	55 D	246.95	246.95	0
LGBT	DTC	39710 Triparty Pledge	2514614 COMMON	727058208 PLANETOUT INC	96 D	257.74	257.74	0
	DTC	39710 Triparty Pledge	5343 COMMON	891707101 TOWER AUTOMOTIVE	50875 D	2543.75	2543.75	0
	DTC	39710 Triparty Pledge	1489859 COMMON	344155205 FOCAL COMMUNICATIONS CORP	24900 D	0.0249	0.0249	0
LDF	DTC	39710 Triparty Pledge	15961 CEF	51828C106 LATIN AMERICAN DISCOVERY FD	14 D	268.94	268.94	0
TKF	DTC	39710 Triparty Pledge	16196 CEF	900145103 TURKISH INVESTMENT FUND	25 D	265.75	265.75	0

NTZ	DTC	39710 Triparty Pledge	1659840 ADR	63905A101 NATUZZI SPA-SP ADR	64 D	246.4		246.4	0
AIRN	DTC	39710 Triparty Pledge	531589 COMMON	00950H102 AIRSPAN NETWORKS INC	732 D	226.188		226.188	0
	DTC	39710 Triparty Pledge	2535738 WARRANT	313549115 FEDERAL MOGUL FI WTS AC K=1.0 12/27/14	413 D	206.5		206.5	0
DRAD	DTC	39710 Triparty Pledge	2240946 COMMON	253827109 DIGIRAD CORP	180 D	243		243	0
VHC	DTC	39710 Triparty Pledge	2553587 COMMON	928231108 VIRNETX HOLDING CORP	96 D	227.52		227.52	0
NEOL	DTC	39710 Triparty Pledge	7898 COMMON	640918106 NEOPHARM INC	9 D	189.3		189.3	0
	DTC	39710 Triparty Pledge	6342 COMMON	218916104 CORNERSTONE PROPANE PARTNERS LP-UNITS LTD PARTNERSHIP INT	11000 D	0		0	0
	DTC	39710 Triparty Pledge	2049914 PREFERRED	559775200 MAGUIRE PROPERTIES INC 7.625% PERP PFD A	22 D	264		264	0
MBRX	DTC	39710 Triparty Pledge	2236554 COMMON	59101M105 METABASIS THERAPEUTICS INC	184 D	217.12		217.12	0
CNTY	DTC	39710 Triparty Pledge	180961 COMMON	156492100 CENTURY CASINOS INC	116 D	243.6		243.6	0
FA	DTC	39710 Triparty Pledge	4661 COMMON	303698104 FAIRCHILD CORP/THE - CL A	75 D	206.25		206.25	0
DFCLQ	DTC	39710 Triparty Pledge	5388 COMMON	247918105 DELTA FINANCIAL CORP	9314 D	74.512		74.512	0
TAROF	DTC	39710 Triparty Pledge	25126 COMMON	M8737E108 TARO PHARMACEUTICAL INDUS	22 D	214.5		214.5	0
WXCP	DTC	39710 Triparty Pledge	2343831 COMMON	929248508 WHX CORP	151 D	234.05		234.05	0
ADL	DTC	39710 Triparty Pledge	2439677 COMMON	00167K500 AMDL INC	159 D	243.27		243.27	0
	DTC	39710 Triparty Pledge	1910637 MUNI	232760PU6 CYPRESS ETC ISD REF	200 D	212.28		212.28	0
	DTC	39710 Triparty Pledge	2016605 PREFERRED	52519Y209 LEHMAN BROTHERS HOLDINGS CAPITAL TRUST III 6.375% 03/15/52 PFD K	6000 D	630	-	-	1
CYLO	DTC	39710 Triparty Pledge	2554323 COMMON	23254N104 CYCLON CAPITAL CORP	493 D	207.06		207.06	0
BCT	DTC	39710 Triparty Pledge	76126 CEF	09247Q106 BLACKROCK BROAD INV GR 2009	16 D	209.92		209.92	0
ATRM	DTC	39710 Triparty Pledge	20167 COMMON	00817R103 AETRIUM INC	65 D	224.9		224.9	0
	DTC	39710 Triparty Pledge	2470792 PREFERRED	59022C178 MERRILL LYNCH & CO INC 4% PERP PFD 5 FLT	20 D	205		205	0
MRN	DTC	39710 Triparty Pledge	1549952 COMMON	58463F104 MEDICAL STAFFING NETWORK HOL	95 D	196.65		196.65	0
	DTC	39710 Triparty Pledge	11002 PREFERRED	638539882 NATIONAL WESTMINSTER BANK PLC 7.76% PERP PFD C	15 D	256.5		256.5	0
EUBK	DTC	39710 Triparty Pledge	2264505 COMMON	298716101 EUROBANCSHARES INC	70 D	192.5		192.5	0
	DTC	39710 Triparty Pledge	8127 COMMON	685566309 ORBITRON CAPITAL CORP NEW	184174 D	18.4174		18.4174	0
SDNVY	DTC	39710 Triparty Pledge	909552 ADR	825865603 SIDERURGICA VENEZ SIV-SP ADR	17 D	182.019		182.019	0
	DTC	39710 Triparty Pledge	2524306 MUNI	919209AN6 VALLEJO PUB FIN TAX-A	5000 D	4888.25		4888.25	0
	DTC	39710 Triparty Pledge	2319863 CBOND	966387AC6 WHITING PETROLEUM CORP 7.25% 05/01/13	5000 D	4912.95		4912.95	0
MPA	DTC	39710 Triparty Pledge	2437762 CEF	09255G107 BLACKROCK MUNIYIELD PA INSUR	416 D	4692.48		4692.48	0
	DTC	39710 Triparty Pledge	2432357 PREFERRED	110394400 BRISTOW GROUP INC 5.5% 09/15/09 CV PFD	90 D	4659.3		4659.3	0
	DTC	39710 Triparty Pledge	258125 MEDNOTE	52517P4M0 LEHMAN BROTHERS HOLDINGS INC 0% 08/30/12 BKST	7000 D	245.0		245.0	1
	DTC	39710 Triparty Pledge	2460413 CBOND	52521EEN6 LEHMAN BROTHERS BANK FSB 0% 01/31/12 BSKT	5000 D	4633.5		4633.5	0
PGXFF	DTC	39710 Triparty Pledge	2528654 ???	74326T108 PROGRESS ENERGY TRUST	400 D	4910		4910	0
ACTI	DTC	39710 Triparty Pledge	2389254 COMMON	00506P103 ACTIVIDENTITY CORP	1775 D	4792.5		4792.5	0
PHH	DTC	39710 Triparty Pledge	2301865 COMMON	693320202 PHH CORP	320 D	4912		4912	0
	DTC	39710 Triparty Pledge	2540569 CBOND	24799AJV5 DELTA AIR LINES INC 10.375% 02/01/11	180000 D	5634		5634	0
	DTC	39710 Triparty Pledge	1867756 MUNI	13066YDB2 CA DEPT WTR-A	4400 D	4485.008		4485.008	0
UTK	DTC	39710 Triparty Pledge	676627 COMMON	91759P106 UTEK CORP	435 D	4458.75		4458.75	0
ISRG	DTC	39710 Triparty Pledge	2027238 COMMON	46120E602 INTUITIVE SURGICAL INC	16 D	4651.36		4651.36	0
COIN	DTC	39710 Triparty Pledge	2477407 COMMON	21254S107 CONVERTED ORGANICS INC	700 D	4732		4732	0
	DTC	39710 Triparty Pledge	1229056 MUNI	167592UZ5 CHICAGO ARPT-AMT-C	5000 D	4402.65		4402.65	0
CFX	DTC	39710 Triparty Pledge	2578008 COMMON	194014106 COLFAX CORP	240 D	4773.6		4773.6	0
PRF	DTC	39710 Triparty Pledge	2371967 ETF	73935X563 POWERSHARES FTSE RAFI US 1K	90 D	4425.3		4425.3	0
ABVIC	DTC	39710 Triparty Pledge	717552 ADR	20441W104 COMPANHIA DE BEBIDAS ADR	91 D	4469.92		4469.92	0
TPL	DTC	39710 Triparty Pledge	647608 COMMON	882610108 TEXAS PACIFIC LAND TRUST	108 D	4222.8		4222.8	0
	DTC	39710 Triparty Pledge	2524262 MUNI	263622BF8 DUBLIN IMP ASM 91-1	4000 D	4173.08		4173.08	0
	DTC	39710 Triparty Pledge	2516360 CBONDCNV	5249083H1 LEHMAN BROTHERS HOLDINGS INC 19.25% 10/12/08 CV DHI	4000 D	560	140.0	140.0	1
	DTC	39710 Triparty Pledge	2209489 CBOND	61748AAE6 MORGAN STANLEY 4.75% 04/01/14	8600 D	7699.9498		7699.9498	0
WSCI	DTC	39710 Triparty Pledge	183160 COMMON	92932Q102 WSI INDUSTRIES INC	700 D	4480		4480	0
	DTC	39710 Triparty Pledge	2264383 MUNI	432308KH6 HILLSBORO AVIATION RF	80000 D	4000		4000	0
	DTC	39710 Triparty Pledge	187130 COMMON	74138B105 PREVIO INC	56200 D	3934		3934	0
SMFYJ	DTC	39710 Triparty Pledge	1910534 ADR	86562M100 SUMITOMO MITSUI-UNSPONS ADR	700 D	4320.4		4320.4	0
	DTC	39710 Triparty Pledge	4731 COMMON	45881K104 INTERNET CORP	320000 D	32		32	0
	DTC	39710 Triparty Pledge	2536730 PREFERRED	195872403 COLONIAL PROPERTIES TRUST 8.125% PERP PFD D	190 D	4370		4370	0
CAJ	DTC	39710 Triparty Pledge	15845 ADR	138006309 CANON INC-SPONS ADR	100 D	4102		4102	0
FXM	DTC	39710 Triparty Pledge	2413360 ETF	23130H107 CURRENCYSHARES MEXICAN PESO	41 D	3860.97		3860.97	0
	DTC	39710 Triparty Pledge	2527597 MEDNOTE	5252M0AF4 LEHMAN BROTHERS HOLDINGS INC 0% 11/30/09 BSK3	5000 D	3,000	750.0	750.0	1
HNAB	DTC	39710 Triparty Pledge	2285190 COMMON	40963P105 HANA BIOSCIENCES INC	6100 D	4392		4392	0
LEGC	DTC	39710 Triparty Pledge	2358566 COMMON	52463G105 LEGACY BANCORP INC	300 D	3834		3834	0
	DTC	39710 Triparty Pledge	2346903 CBONDCNV	871130AB6 SYBASE INC 1.75% 02/22/25 CV	3000 D	3708.792		3708.792	0
	DTC	39710 Triparty Pledge	2298131 PREFERRED	313586794 FEDERAL NATIONAL MORTGAGE ASSOCIATION 7% PERP PFD O FLT	2500 D	5860		5860	0
HTLLQ	DTC	39710 Triparty Pledge	3829 MLP	422357103 HEARTLAND PARTNERS LP-A	187400 D	3748		3748	0
PPM	DTC	39710 Triparty Pledge	184014 CEF	461368102 INVESTMENT GRADE MUNI INC FD	304 D	3869.92		3869.92	0
	DTC	39710 Triparty Pledge	2238196 MUNI	93877MAS5 VA CONVENTION CTR SR	3600 D	3602.484		3602.484	0
GSG	DTC	39710 Triparty Pledge	2420274 ETF	46428R107 ISHARES S&P GSCI COMMODITY I	67 D	3651.5		3651.5	0
	DTC	39710 Triparty Pledge	2504353 PREFERRED	17311U200 CITIGROUP CAPITAL XIX 7.25% 08/15/67 PFD	230 D	3824.9		3824.9	0
	DTC	39710 Triparty Pledge	2467644 CBONDCNV	225302AG3 CREDENCE SYSTEMS CORP 3.5% 05/15/10 CV	4000 D	3716.232		3716.232	0
	DTC	39710 Triparty Pledge	1663750 MUNI	649716NF0 NYC FIN FUTURE TAX-A	3300 D	3442.725		3442.725	0
MWA/B	DTC	39710 Triparty Pledge	2459777 COMMON	624768207 SELLER WATER PRODUCTS INC	365 D	3785.05		3785.05	0
	DTC	39710 Triparty Pledge	2043891 CBOND	060505BF0 BANK OF AMERICA CORP 4.375% 12/01/10	3800 D	3739.5268		3739.5268	0
FSC	DTC	39710 Triparty Pledge	2585358 COMMON	31678A103 FIFTH STREET FINANCE CORP	400 D	3580		3580	0
ZHEXY	DTC	39710 Triparty Pledge	2341917 ADR	98951A100 ZHEJIANG EXPRESSWAY CO-ADR	200 D	3648.8		3648.8	0
DBV	DTC	39710 Triparty Pledge	2433646 ETF	73935Y102 POWERSHARES DB G10 CURR HARV	136 D	3402.72		3402.72	0
	DTC	39710 Triparty Pledge	701494 COMMON	00252W104 AAPHARMA INC USDO.001	247908 D	0		0	0
	DTC	39710 Triparty Pledge	2587412 MEDNOTE	5252M0FZ5 LEHMAN BROTHERS HOLDINGS INC 0% 12/30/10 BskT	5000 D	3,000	750.0	750.0	1
	DTC	39710 Triparty Pledge	2569779 CBONDCNV	5249087K0 LEHMAN BROTHERS HOLDINGS INC 15% 09/30/08 CV NYX	5000 D	700	175.0	175.0	0
CTTAY	DTC	39710 Triparty Pledge	16025 ADR	210771200 CONTINENTAL AG-SPONS ADR	30 D	3036.27		3036.27	0
TRU	DTC	39710 Triparty Pledge	9999 MLP	891013104 TORCH ENERGY ROYALTY TRUST	1000 D	3060		3060	0
BPFG	DTC	39710 Triparty Pledge	2536005 COMMON	11133V108 BROADPOINT SECURITIES GROUP	1110 D	3463.2		3463.2	0
FOR	DTC	39710 Triparty Pledge	2533447 COMMON	346233109 FORESTAR REAL ESTATE GROUP	210 D	3731.7		3731.7	0
	DTC	39710 Triparty Pledge	2421852 MUNI	27281FF3 EASTHAM-SCH	2800 D	2958.377		2958.377	0
	DTC	39710 Triparty Pledge	7479 CBOND	606198LG2 MISSOURI PACIFIC RAILROAD 4.75% 01/01/30 B	3600 D	2770.779852		2770.779852	0
	DTC	39710 Triparty Pledge	2455107 CBOND	52521EEH9 LEHMAN BROTHERS BANK FSB 0% 12/28/11 CD	3000 D	2800.8		2800.8	0
CEA	DTC	39710 Triparty Pledge	873082 ADR	16937R104 CHINA EASTERN AIRLINES-ADR	168 D	3077.76		3077.76	0

KONA	DTC	39710 Triparty Pledge	2564330	PREFERRED	94985V202	WELLS FARGO CAPITAL XII 7.875% 03/15/68 PFD	122 D	2896.28		2896.28	0
	DTC	39710 Triparty Pledge	2345645	COMMON	50047H201	KONA GRILL INC	489 D	2836.2		2836.2	0
	DTC	39710 Triparty Pledge	2543867	CBOND	52521EGF1	LEHMAN BROTHERS BANK FSB 0% 06/29/12 BSKT	3000 D	2705.4		2705.4	0
	DTC	39710 Triparty Pledge	2541101	CBOND	02744RAM9	AMERICAN MEDIA OPERATIONS INC 10.25% 05/01/09 144A	3636 D	2796.109452		2796.109452	0
DNP	DTC	39710 Triparty Pledge	1598954	CEF	23325P104	DNP SELECT INCOME FUND INC	263 D	2774.65		2774.65	0
EZA	DTC	39710 Triparty Pledge	2019705	ETF	391705	ISHARES MSCI SOUTH AFRICA IN	55 D	2802.25		2802.25	0
ADDYY	DTC	39710 Triparty Pledge	2302176	ADR	00687A107	ADDAS AG-SPONSORED ADR	99 D	2735.667		2735.667	0
	DTC	39710 Triparty Pledge	2588011	MEDNOTE	52523J255	LEHMAN BROTHERS HOLDINGS INC 0% 06/30/09 Spx	280 D	26	6.5	6.5	1
	DTC	39710 Triparty Pledge	2512529	PREFERRED	313586786	FEDERAL NATL MTG ASSN NON CUM PFD SER P	4000 D	1360		1360	0
FFHL	DTC	39710 Triparty Pledge	2453787	COMMON	G3704F102	FUWEI FILMS HOLDINGS CO LTD	2000 D	2820		2820	0
	DTC	39710 Triparty Pledge	2049670	CBONDCNV	30218UAB4	EXPRESSJET HOLDINGS INC 11.25% 08/01/23 CV	4000 D	2258.752		2258.752	0
NNY	DTC	39710 Triparty Pledge	18159	CEF	67062M105	NUVEEN NY MUNI VALUE FUND	277 D	2534.55		2534.55	0
IXJ	DTC	39710 Triparty Pledge	1338870	ETF	464287325	ISHARES S&P GLBL HEALTHCARE	47 D	2649.39		2649.39	0
	DTC	39710 Triparty Pledge	8686	MUNIGAIN	745145DL3	PR CMWLTH-CUST-2009	2333 D	2429.46955		2429.46955	0
	DTC	39710 Triparty Pledge	330350	COMMON	677007106	OGLEBAY NORTON CO NEW	20000 D	2400		2400	0
	DTC	39710 Triparty Pledge	2443023	CMO	80382JAA6	SASCO NET INTEREST MARGIN TRUST 7.5% 02/27/36 144A WF1A	1486500 D	8887.530795		8887.530795	0
PSA/A	DTC	39710 Triparty Pledge	19919	REIT	74460D729	PUBLIC STORAGE-DEP SHARES A	95 D	2440.55		2440.55	0
	DTC	39710 Triparty Pledge	180429	COMMON	68272K103	ONEX CORPORATION	100 D	2405.135521		2405.135521	0
	DTC	39710 Triparty Pledge	8687	MUNIGAIN	745145DM1	PR CMWLTH-CUST-2009	2333 D	2279.43432		2279.43432	0
	DTC	39710 Triparty Pledge	2564027	PREFERRED	502175508	LTC PROPERTIES INC 8.5% PERP CV PFD E	41 D	2255		2255	0
ATREQ	DTC	39710 Triparty Pledge	381085	COMMON	03814E307	APPLETREE COS INC/THE	1000 D	0		0	0
	DTC	39710 Triparty Pledge	1901582	PREFERRED	92977V206	WACHOVIA PREFERRED FUNDING CORP 7.25% PERP PFD A	231 D	2587.2		2587.2	0
AOPL	DTC	39710 Triparty Pledge	16952	COMMON	03832H100	APPONLINE.COM INC	18 D	0.018		0.018	0
JFBC	DTC	39710 Triparty Pledge	6547	COMMON	47559A103	JEFFERSONVILLE BANCORP/N Y	200 D	2080		2080	0
	DTC	39710 Triparty Pledge	661563	CBOND	904764AG2	UNILEVER CAPITAL CORP 7.125% 11/01/10	2000 D	2217.04598		2217.04598	0
AQVB	DTC	39710 Triparty Pledge	1810463	COMMON	03838F306	AQUA VIE BEVERAGE CORP	100 D	0		0	0
DTO	DTC	39710 Triparty Pledge	2587023	ETF	25154K809	POWERSHARES DB OIL 2X SHORT	50 D	2006		2006	0
AQQA	DTC	39710 Triparty Pledge	1167	COMMON	03838P106	AQUANATURAL COMPANY	70086 D	7.0086		7.0086	0
KRY	DTC	39710 Triparty Pledge	1660207	COMMON	22942F101	CRYSTALLEX INTL CORP	2365 D	2719.75		2719.75	0
IOO	DTC	39710 Triparty Pledge	898424	ETF	464287572	ISHARES S&P GLOBAL 100	34 D	2226.592		2226.592	0
	DTC	39710 Triparty Pledge	2567101	MEDNOTE	5252M08K2	LEHMAN BROTHERS HOLDINGS INC 0% 03/20/12 BSKT	4000 D	2,400	600.0	600.0	1
MOSY	DTC	39710 Triparty Pledge	2407247	COMMON	619718109	MONOLITHIC SYSTEM TECHNOLOGY INC	499 D	2120.75		2120.75	0
ARDTQ	DTC	39710 Triparty Pledge	1224308	COMMON	03979M102	ARDENT COMMUNICATIONS INC	50 D	0		0	0
TVMH	DTC	39710 Triparty Pledge	1657349	COMMON	87307X104	TMVAX HOLDINGS INC	20760 D	2076		2076	0
	DTC	39710 Triparty Pledge	1549266	COMMON	582266805	MCLEODUSA SERIES A PREF	68645 D	145870.625		145870.625	0
OIL	DTC	39710 Triparty Pledge	2375206	ETF	06738C786	IPATH GOLDMAN SACHS CRUDE	35 D	2140.95		2140.95	0
LPHM	DTC	39710 Triparty Pledge	6784	COMMON	524038106	LEE PHARMACEUTICALS	50000 D	2000		2000	0
AEHZF	DTC	39710 Triparty Pledge	75770	COMMON	04516K104	ASIA ELECTRONICS HOLDING CO	5000 D	25		25	0
	DTC	39710 Triparty Pledge	5022	ADR	04516V100	ASIA PULP & PAPER-SPONS ASIA PULP ADR	40150 D	6223.25		6223.25	0
VVO	DTC	39710 Triparty Pledge	2274303	ETF	922042858	VANGUARD EMERGING MARKET ETF	58 D	1972		1972	0
EXPGY	DTC	39710 Triparty Pledge	2440898	ADR	30215C101	EXPERIAN GROUP LTD-SPON ADR	274 D	2073.906		2073.906	0
	DTC	39710 Triparty Pledge	1342819	COMMON	04541Y103	ASSET EQUITY GROUP INC	41 D	0.0041		0.0041	0
	DTC	39710 Triparty Pledge	862341	CBONDCNV	045919AA5	AT HOME CORP 0.5246% 12/28/18 CV 144A	30000 D	600		600	0
	DTC	39710 Triparty Pledge	2542532	PREFERRED	80281R005	SANTANDER FINANCE PREFERRED A UNIPERSONAL 6.50% NON CUMULATIVE SERIES 5	103 D	1995.5		1995.5	0
	DTC	39710 Triparty Pledge	15045	CBONDCNV	045919AC1	AT HOME CORP 0.5246% 12/28/18 CV	1100000 D	22000		22000	0
	DTC	39710 Triparty Pledge	381120	CBONDCNV	045919AF4	AT HOME CORP 4.75% 12/15/06 CV	100000 D	10		10	0
CBNJ	DTC	39710 Triparty Pledge	2548110	COMMON	139209100	CAPE BANCORP INC	196 D	1873.76		1873.76	0
	DTC	39710 Triparty Pledge	2018781	PREFERRED	36240B307	GABELLI CONVERTIBLE AND INCOME SECURITIES FUND INC 6% PERP PFD B	92 D	1932		1932	0
GCH	DTC	39710 Triparty Pledge	3685	CEF	39167B102	GREATER CHINA FUND	199 D	2288.5		2288.5	0
	DTC	39710 Triparty Pledge	1902182	MUNI	047886AB2	ATLANTA HLTH 1ST HUMA	215000 D	2150		2150	0
PDN	DTC	39710 Triparty Pledge	2529365	ETF	73936T771	POWERSHARES FTSE RAFI DEV EX	100 D	1880		1880	0
DDSS	DTC	39710 Triparty Pledge	2513160	COMMON	504905100	LABOPHARM INC	1746 D	1903.14		1903.14	0
	DTC	39710 Triparty Pledge	16060	COMMON	05153Q106	AUREAL INC	23 D	0.0023		0.0023	0
	DTC	39710 Triparty Pledge	2454199	COMMON	69913A108	PARAGON MINERALS CORP	11500 D	1749.881122		1749.881122	0
	DTC	39710 Triparty Pledge	2519234	MEDNOTE	52517P7B1	LEHMAN BROTHERS HOLDINGS INC 0% 10/25/11 BSKT	2000 D	280	70.0	70.0	1
TGX	DTC	39710 Triparty Pledge	19872	COMMON	803375107	THERAGENICS CORP	594 D	1758.24		1758.24	0
AVLD	DTC	39710 Triparty Pledge	2338937	COMMON	05343V205	AVALON DIGITAL MARKETING SYS	77 D	0.016663		0.016663	0
	DTC	39710 Triparty Pledge	6542	MUNICIPAL	473155AL3	JEFFERSON CO MO IDA 1ST MTG RV DE DOTO ESTATES INC	10000 D	1800		1800	0
AVATQ	DTC	39710 Triparty Pledge	16568	COMMON	05349F402	AVATEX CORP-CL A	300 D	0.03		0.03	0
SWDBY	DTC	39710 Triparty Pledge	2437892	ADR	870195104	SWEDBANK AB-ADR	133 D	2144.492		2144.492	0
	DTC	39710 Triparty Pledge	1659566	MUNIGAIN	610747J81	MONROE CNTY CAB-UNREF	2000 D	1738.82		1738.82	0
AZUL	DTC	39710 Triparty Pledge	25464	COMMON	05500Q106	AZUL HOLDINGS INC	12 D	0.24		0.24	0
PHIL	DTC	39710 Triparty Pledge	2374882	COMMON	69336T106	PETROLEUM HELICOPTERS	44 D	1709.4		1709.4	0
NUVO	DTC	39710 Triparty Pledge	2103279	COMMON	67072M301	NUVELO INC	4264 D	1790.88		1790.88	0
CFKI	DTC	39710 Triparty Pledge	2541112	COMMON	200380103	COMFED BANCORP INC	165227 D	0		0	0
EBIC	DTC	39710 Triparty Pledge	2906	COMMON	285062204	ELECTRO BRAIN INTL CORP	328029 D	1640.145		1640.145	0
KEF	DTC	39710 Triparty Pledge	14601	CEF	50063B104	KOREA EQUITY FUND	198 D	1726.56		1726.56	0
	DTC	39710 Triparty Pledge	2477554	MEDNOTE	05667LML8	BNP PARIBAS 7.25% 04/27/22 MTN FLT	17000 D	16423.7		16423.7	0
FLY	DTC	39710 Triparty Pledge	2513201	ADR	05614P101	BANK OF AMERICA LTD-ADR	9401 D	100308.67		100308.67	0
	DTC	39710 Triparty Pledge	25153U204	PREFERRED	25153U204	DEUTSCHE BANK CAP FDG TRUST VIII 6.375% PERP PFD	95 D	1640.65		1640.65	0
SYPR	DTC	39710 Triparty Pledge	185073	COMMON	871655106	SYPRIS SOLUTIONS INC	839 D	1770.29		1770.29	0
	DTC	39710 Triparty Pledge	2514408	CBOND	05873KAK4	BALLY TOTAL FITNESS HOLDING CORP 14% 10/01/13	1000 D	0.00001		0.00001	0
	DTC	39710 Triparty Pledge	2460463	PREFERRED	09063H206	BIOMED REALTY TRUST INC 7.375% PERP PFD A	80 D	1503.2		1503.2	0
DOD	DTC	39710 Triparty Pledge	2535773	ETF	25153Q658	ELEMENTS - DOGS OF DOW	200 D	1666		1666	0
PGJ	DTC	39710 Triparty Pledge	2297103	ETF	73935X401	POWERSHARES GLD DRG H USX CH	71 D	1569.1		1569.1	0
	DTC	39710 Triparty Pledge	1961913	CBOND	059644AH7	BANCO SANTANDER RIO SA 3% 04/30/10 FLT	63000 D	0		0	0
THD	DTC	39710 Triparty Pledge	2572358	ETF	464286624	ISHARES MSCI THAILAND INVSTB	42 D	1538.46		1538.46	0
DYAI	DTC	39710 Triparty Pledge	2290876	COMMON	26745T101	DYADIC INTERNATIONAL INC	9773 D	1368.22		1368.22	0
NOG	DTC	39710 Triparty Pledge	2475149	COMMON	665531109	NORTHERN OIL AND GAS INC	190 D	1385.1		1385.1	0
	DTC	39710 Triparty Pledge	2521167	MEDNOTE	52517P629	LEHMAN BROTHERS HOLDINGS INC 0% 10/31/12 BSKT	2000 D	280	70.0	70.0	1
	DTC	39710 Triparty Pledge	95199	CBOND	063840AC6	BANK OF NEW ENGLAND CORP 9.5% 02/15/96	25000 D	3125		3125	0
CDCO	DTC	39710 Triparty Pledge	1814399	COMMON	200334100	COMDISCO HOLDINGS CO	140 D	1372		1372	0
	DTC	39710 Triparty Pledge	2572390	PREFERRED	06739H362	BARCLAYS BANK PLC 8.125% PERP PFD	5685 D	112335.6		112335.6	0
UYM	DTC	39710 Triparty Pledge	2464400	ETF	74347R776	ULTRA BASIC MATERIALS PROSHA	23 D	1494.77		1494.77	0

TKPPY	DTC	39710 Triparty Pledge	2509263 PREFERRED	06739H776	BARCLAYS BANK PLC/NY 7.1% PERP PFD 3	350 D	6142.5	6142.5	0
BAS	DTC	39710 Triparty Pledge	1334517 ADR	878546209	TECHNIP SA	23 D	1511.997	1511.997	0
UCNN	DTC	39710 Triparty Pledge	2368652 COMMON	06985P100	BASIC ENERGY SERVICES INC	5302 D	142093.6	142093.6	0
UTRX	DTC	39710 Triparty Pledge	1340295 COMMON	902636109	UCN INC	739 D	1263.69	1263.69	0
CSBHY	DTC	39710 Triparty Pledge	10341 COMMON	913287108	UNITRONIX CORP	6400 D	1280	1280	0
WMH	DTC	39710 Triparty Pledge	647400 ADR	17162W206	CIBA SPECIALTY CHEM-SP ADR	59 D	1275.757	1275.757	0
	DTC	39710 Triparty Pledge	712716 ETF	97653L208	WIRELESS HOLDERS TRUST	24 D	1340.4	1340.4	0
	DTC	39710 Triparty Pledge	2021659 PREFERRED	49446R869	KIMCO REALTY CORP 6.65% PERP PFD F	70 D	1330	1330	0
	DTC	39710 Triparty Pledge	2035588 PREFERRED	35404M201	LINCOLN NATL CAP VIL VI TR PFD SECS SER F %	63 D	1300.95	1300.95	0
BQNT	DTC	39710 Triparty Pledge	2390358 CBONDCNV	081499AA3	BEN FRANKLIN RETAIL STORES 7.5% 06/01/03 CV	10000 D	1	1	0
BDLSQ	DTC	39710 Triparty Pledge	796247 COMMON	09059D102	BIO-QUANT INC	25 D	0.01	0.01	0
	DTC	39710 Triparty Pledge	21588 COMMON	101706208	BOUNDLESS CORP	750 D	0	0	0
	DTC	39710 Triparty Pledge	5384 COMMON	103354106	BOYDS COLLECTION LTD	57 D	0	0	0
	DTC	39710 Triparty Pledge	650751 COMMON	10382K102	BRACKNELL CORP	20 D	0	0	0
BXMNF	DTC	39710 Triparty Pledge	1493374 CBOND	106233AC3	MARINAS INTERNATIONAL INC 10.5% 07/01/07	25000 D	156.25	156.25	0
BRUCU	DTC	39710 Triparty Pledge	5382 COMMON	10625K109	BRE-X MINERALS LTD	2500 D	0	0	0
BRIF	DTC	39710 Triparty Pledge	707409 COMMON	109214106	BRIGHTCUBE INC	93500 D	9.35	9.35	0
	DTC	39710 Triparty Pledge	1600 COMMON	109599100	BRILUND LTD	400 D	0	0	0
	DTC	39710 Triparty Pledge	1611 COMMON	111388104	BROADVIEW SAVINGS BANK CLEVELAND OHIO	2300 D	0	0	0
	DTC	39710 Triparty Pledge	1613 COMMON	111443107	BROADWAY FINANCIAL CORP-N.J.	26886 D	0	0	0
BRNC	DTC	39710 Triparty Pledge	2345412 COMMON	112211107	BRONCO DRILLING CO INC	13743 D	168214.32	168214.32	0
	DTC	39710 Triparty Pledge	1617 COMMON	112214200	BRONCO OIL & GAS CO NEW	30 D	0	0	0
	DTC	39710 Triparty Pledge	1619 COMMON	114435100	BROOKS SATELLITE INC	400 D	0	0	0
BGMTQ	DTC	39710 Triparty Pledge	539535 COMMON	114822109	BROTHERS GOURMET COFFEES INC	124 D	0.0124	0.0124	0
	DTC	39710 Triparty Pledge	1633 COMMON	118502103	BUCKNELL INDUSTRIES INC	1200 D	0	0	0
BRCGF	DTC	39710 Triparty Pledge	1653 RTRUST	122016108	BURLINGTON RES COAL SEAM GAS	6450 D	0	0	0
	DTC	39710 Triparty Pledge	1654 COMMON	122756109	BURRITT INTERFINANCIAL BANCORPORATION	55091 D	13772.75	13772.75	0
	DTC	39710 Triparty Pledge	1666 COMMON	12466K107	C & E FURNITURE INDUSTRIES INC	1839 D	0.005517	0.005517	0
CCCR	DTC	39710 Triparty Pledge	867528 COMMON	125002105	CCR VIDEO CORP	5500 D	0.0165	0.0165	0
	DTC	39710 Triparty Pledge	1675 PREFERRED	125005207	CCX INC 5% PERP PFD	2320 D	0.00464	0.00464	0
	DTC	39710 Triparty Pledge	6243 COMMON	12542A206	CHS ELECTRONICS INC NEW	1500 D	0	0	0
	DTC	39710 Triparty Pledge	1690 COMMON	125716100	CM COMMUNICATIONS INC	1300 D	81.25	81.25	0
	DTC	39710 Triparty Pledge	1693 COMMON	125820100	CML GROUP INC	5 D	0	0	0
	DTC	39710 Triparty Pledge	2524569 COMMON	126086107	C ME RUN CORP	700 D	0	0	0
	DTC	39710 Triparty Pledge	1698 COMMON	126150101	CPC REXCEL INC	97746 D	0	0	0
	DTC	39710 Triparty Pledge	1703 COMMON	126335991	CSF HOLDINGS	149700 D	0	0	0
UCTN	DTC	39710 Triparty Pledge	1706 COMMON	126419100	CTC COMMUNICATIONS GRP INC CTC COMM GRP INC	83673 D	165672.54	165672.54	0
COMTF	DTC	39710 Triparty Pledge	1658174 COMMON	12643W206	CTN MEDIA GROUP INC	33 D	0.0033	0.0033	0
CIIR	DTC	39710 Triparty Pledge	77629 COMMON	126925106	CABLETEL COMMUNICATIONS CORP	32100 D	3.21	3.21	0
	DTC	39710 Triparty Pledge	1726 COMMON	127761104	CAIRE INC	1 D	0	0	0
	DTC	39710 Triparty Pledge	905098 PREFERRED	695114504	PACIFICORP 5% PERP PFD	2 D	172.1	172.1	0
GCV	DTC	39710 Triparty Pledge	25002 CEF	36240B109	GABELLI CONV AND INCOME SEC	29 D	179.8	179.8	0
TSY	DTC	39710 Triparty Pledge	19730 COMMON	876553306	TASTY BAKING CO	34 D	173.74	173.74	0
PEMC	DTC	39710 Triparty Pledge	8222 COMMON	694225202	PACIFIC ENERGY & MINING-NEW	368 D	165.6	165.6	0
	DTC	39710 Triparty Pledge	2534901 PREFERRED	22085D205	CORTIS TRUST FOR AON CAPITAL 6.875% 03/01/32 PFD	7 D	177.24	177.24	0
	DTC	39710 Triparty Pledge	1732 COMMON	12960P107	CALGROUP GRAPHICS LTD	1000 D	0.01	0.01	0
	DTC	39710 Triparty Pledge	14296 CBOND	31331FAX9	FEDERAL EXPRESS CORP 1998 PASS THROUGH TRUST 6.72% 01/15/22 981A	160 D	165.0272	165.0272	0
	DTC	39710 Triparty Pledge	11665 COMMON	129897104	CALICO COMMERCE INC	1855 D	0	0	0
	DTC	39710 Triparty Pledge	873424 COMMON	172855108	CITADEL GOLD MINES INC	2000 D	180.694246	180.694246	0
FMAR	DTC	39710 Triparty Pledge	2569343 MEDNOTE	52523J446	LEHMAN BROTHERS HOLDINGS INC 0% 03/31/10 BSKT	3000 D	159	39.7	1
	DTC	39710 Triparty Pledge	21611 COMMON	320795107	FIRST MARINER BANCORP INC	74 D	179.82	179.82	0
	DTC	39710 Triparty Pledge	1223555 CBOND	131096AF6	CALLAHAN NORDRHEIN-WESTFALEN GMBH 16% 07/15/10	750000 D	75	75	0
	DTC	39710 Triparty Pledge	5758 COMMON	984149104	XYBERNAUT CORP	5629 D	0	0	0
	DTC	39710 Triparty Pledge	2584344 PREFERRED	52520W218	LEHMAN BROTHERS HOLDINGS INC 8.75% PERP CV PFD Q	165 D	248	61.9	1
LOCM	DTC	39710 Triparty Pledge	2444564 COMMON	53954R105	LOCAL.COM CORP	60 D	169.8	169.8	0
SCMM	DTC	39710 Triparty Pledge	10831 COMMON	794018103	SCM MICROSYSTEMS INC	71 D	200.22	200.22	0
FPLMA	DTC	39710 Triparty Pledge	3238 COMMON	318472107	FIRST AMERICAN BK&TR/PALM BC	151436 D	0	0	0
CPCIQ	DTC	39710 Triparty Pledge	187277 COMMON	172529109	CIPRICO INC	5000 D	50	50	0
GDFZY	DTC	39710 Triparty Pledge	2596030 ADR	36160B105	GDF SUEZ-SPON ADR	3 D	156	156	0
XTNT	DTC	39710 Triparty Pledge	2460884 COMMON	984141101	XTENT INC	76 D	164.92	164.92	0
IBPM	DTC	39710 Triparty Pledge	2600759 COMMON	45107K102	IBIOPHARMA INC	96 D	163.2	163.2	0
SPRWV	DTC	39710 Triparty Pledge	2462847 COMMON	86863P109	SUPREME RESOURCES LTD	1692 D	165.6468	165.6468	0
	DTC	39710 Triparty Pledge	4462 COMMON	G3930H104	GLOBALSTAR TELECOMMUNICATIONS COM STK	11715 D	0.105435	0.105435	0
PVCT	DTC	39710 Triparty Pledge	1548892 COMMON	74373F100	PROVECTUS PHARMACEUTICAL INC	100 D	138	138	0
NGSX	DTC	39710 Triparty Pledge	2481451 COMMON	641252101	NEUROGESX INC	45 D	146.25	146.25	0
ENA	DTC	39710 Triparty Pledge	2342292 COMMON	29355M200	ENOVA SYSTEMS INC	71 D	134.9	134.9	0
ULGX	DTC	39710 Triparty Pledge	24877 COMMON	917273104	UROLOGIX INC	91 D	141.96	141.96	0
HKFI	DTC	39710 Triparty Pledge	16127 COMMON	409900107	HANCOCK FABRICS INC/DE	74 D	131.72	131.72	0
	DTC	39710 Triparty Pledge	4328 COMMON	05164B106	AURORA FOODS INC	979 D	8.9089	8.9089	0
KXMF	DTC	39710 Triparty Pledge	2389277 COMMON	30253R101	FNX MINING CO INC	11 D	122.903	122.903	0
SYI	DTC	39710 Triparty Pledge	2501068 COMMON	87164M100	SYNVISTA THERAPEUTICS INC	94 D	124.08	124.08	0
NBY	DTC	39710 Triparty Pledge	2520522 COMMON	66987P102	NOVABAY PHARMACEUTICALS INC	75 D	131.25	131.25	0
SCHI	DTC	39710 Triparty Pledge	1901459 COMMON	859166100	STERLING CHEMICALS INC	12 D	114	114	0
TPPA	DTC	39710 Triparty Pledge	2326885 ADR	896682200	TRINTECH GROUP PLC-SPON ADR	55 D	127.05	127.05	0
DION	DTC	39710 Triparty Pledge	25482 COMMON	254547102	DIONICS INC	2263 D	113.15	113.15	0
FMDQO	DTC	39710 Triparty Pledge	3111 COMMON	302723101	F & M DISTRIBUTORS INC	113005 D	113.005	113.005	0
ADLKF	DTC	39710 Triparty Pledge	1229034 COMMON	00762P102	ADVANTAGE LINK INC	8050 D	0	0	0
NYFX	DTC	39710 Triparty Pledge	7984 COMMON	670712108	NYFIX INC	41 D	112.75	112.75	0
SVLF	DTC	39710 Triparty Pledge	16988 COMMON	828395103	SILVERLEAF RESORTS INC	72 D	106.56	106.56	0
CSP	DTC	39710 Triparty Pledge	2042804 COMMON	784487100	SMC VENTURES INC	1000 D	109.36757	109.36757	0
ADPAN	DTC	39710 Triparty Pledge	77384 CEF	03009T101	AMERICAN STRATEGIC INC III	13 D	123.5	123.5	0
ZILG	DTC	39710 Triparty Pledge	2464065 COMMON	00685R870	ADELPHIA RECOVERY TRUST	17401 D	87.005	87.005	0
ESCL	DTC	39710 Triparty Pledge	2153079 COMMON	989524301	ZILOG INC	35 D	108.5	108.5	0
	DTC	39710 Triparty Pledge	2352702 COMMON	29605W107	ESCALA GROUP INC	45 D	110.25	110.25	0



	DTC	39710 Triparty Pledge	2040358 CBOND	U70577AG3	PEMEX PROJECT FUNDING MASTER TRUST 4.5906% 10/15/09 REGS FLT	100 D	102.0384	102.0384	0
GGBM	DTC	39710 Triparty Pledge	2288671 COMMON	37517W107	GIGABEAM CORP	455 D	100.1	100.1	0
	DTC	39710 Triparty Pledge	5321 COMMON	868365107	SUPERIOR TELECOM INC	10000 D	0	0	0
SHRPQ	DTC	39710 Triparty Pledge	16182 COMMON	820013100	SHARPER IMAGE CORP	5136 D	35.952	35.952	0
	DTC	39710 Triparty Pledge	14195 COMMON	G31611109	XCELERA INC	400 D	0	0	0
SHMR	DTC	39710 Triparty Pledge	2311104 COMMON	M83683108	SHAMIR OPTICAL INDUSTRY LTD	15 D	96	96	0
	DTC	39710 Triparty Pledge	179667 COMMON	82981P105	SITI-SITES COM INC	895 D	0	0	0
EVOL	DTC	39710 Triparty Pledge	3079 COMMON	30049R100	EVOLVING SYSTEMS INC	61 D	100.04	100.04	0
	DTC	39710 Triparty Pledge	2356342 CBOND	552075AC7	WILLIAM LYON HOMES INC 7.5% 02/15/14	198 D	100.36125	100.36125	0
PRC	DTC	39710 Triparty Pledge	2551059 COMMON	71646K106	PETRO RESOURCES CORP	72 D	68.4	68.4	0
NLST	DTC	39710 Triparty Pledge	2449743 COMMON	64118P109	NETLIST INC	63 D	85.68	85.68	0
DARA	DTC	39710 Triparty Pledge	2554324 COMMON	23703P106	DARA BIOSCIENCES INC	70 D	81.9	81.9	0
TRIB	DTC	39710 Triparty Pledge	2330088 ADR	896438306	TRINITY BIOTECH PLC-SPON ADR	28 D	82.88	82.88	0
WPTE	DTC	39710 Triparty Pledge	2257791 COMMON	98211W108	WPT ENTERPRISES INC	94 D	84.6	84.6	0
BRANF	DTC	39710 Triparty Pledge	1869396 COMMON	M18955100	BARAN GROUP LTD	7 D	63.561605	63.561605	0
INBP	DTC	39710 Triparty Pledge	2019941 COMMON	45811V105	INTEGRATED BIOPHARMA INC	96 D	100.8	100.8	0
	DTC	39710 Triparty Pledge	2333211 CBOND	885797AB6	CANWEST MEDIAWORKS INC 8% 09/15/12	91 D	80.140697	80.140697	0
PIMO	DTC	39710 Triparty Pledge	2308934 COMMON	74047X107	PREMIER ALLIANCE GROUP INC	150 D	76.5	76.5	0
BZYR	DTC	39710 Triparty Pledge	677025 COMMON	123159105	BURZYNSKI RESEARCH INSTITUTE	2538 D	76.14	76.14	0
EPFM	DTC	39710 Triparty Pledge	2419597 COMMON	30049A107	EVOLUTION PETROLEUM CORP	21 D	72.45	72.45	0
FNLY	DTC	39710 Triparty Pledge	3230 COMMON	317884203	FINLAY ENTERPRISES INC	368 D	77.28	77.28	0
NABZY	DTC	39710 Triparty Pledge	10103 ADR	632525408	NATIONAL AUSTRALIA BK-SP ADR	5 D	94.81	94.81	0
MBVA	DTC	39710 Triparty Pledge	1444112 COMMON	60037B106	MILLENNIUM BANKSHARES CORP	44 D	81.4	81.4	0
CAMT	DTC	39710 Triparty Pledge	183597 COMMON	M20791105	CAMTEK LTD	89 D	80.1	80.1	0
AMTY	DTC	39710 Triparty Pledge	717733 COMMON	03073V107	AMERTYRE CORP	57 D	71.82	71.82	0
EECC	DTC	39710 Triparty Pledge	2802 COMMON	268420106	ECCO INC	68594 D	0	0	0
	DTC	39710 Triparty Pledge	2538173 PREFERRED	681936407	OMEGA HEALTHCARE INVESTORS INC 8.375% PERP PFD D	3 D	67.5	67.5	0
	DTC	39710 Triparty Pledge	2328982 COMMON	639347103	NAYARIT GOLD INC	90 D	53.067047	53.067047	0
TGFN	DTC	39710 Triparty Pledge	1814321 COMMON	88321N106	TGFN HOLDINGS INC	2490 D	62.25	62.25	0
	DTC	39710 Triparty Pledge	1334624 COMMON	64111M103	NETCURRENT'S INFORMATION SVCS INC	10000 D	0	0	0
	DTC	39710 Triparty Pledge	2379056 PREFERRED	32054K798	FIRST INDUSTRIAL REALTY TRUST INC 7.25% PERP PFD J	3 D	54.15	54.15	0
ZANE	DTC	39710 Triparty Pledge	2588099 COMMON	98906R208	ZANETT INC	50 D	56	56	0
TLXT	DTC	39710 Triparty Pledge	187304 COMMON	87944M107	TELEMETRIX INC	6265 D	56.385	56.385	0
WMANQ	DTC	39710 Triparty Pledge	5488 COMMON	949702104	WELLMAN INC	264 D	0.132	0.132	0
MMAB	DTC	39710 Triparty Pledge	646659 COMMON	62624B101	MUNICIPAL MORTGAGE & EQUITY	96 D	74.88	74.88	0
VLVYW	DTC	39710 Triparty Pledge	2590311 WARRANT	919794123	VALLEY NATIONAL BANCORP-CW15	9 D	37.8	37.8	0
	DTC	39710 Triparty Pledge	2493 COMMON	228439105	CROWN PACIFIC PARTNERS LP UNITS LTD PARTNERSHIP INT	53100 D	0	0	0
NCST	DTC	39710 Triparty Pledge	2453757 COMMON	67035Q100	NUCRYST PHARMACEUTICALS CORP	68 D	58.48	58.48	0
WREIS	DTC	39710 Triparty Pledge	10706 COMMON	977011105	WISCONSIN REIT SBI	100 D	51	51	0
	DTC	39710 Triparty Pledge	1812585 COMMON	200693208	COMMERCE ONE INC NEW	414 D	0	0	0
FELI	DTC	39710 Triparty Pledge	2103323 COMMON	307260208	FANSTEEL INC	60 D	48	48	0
SBN	DTC	39710 Triparty Pledge	1812628 COMMON	83402A107	SOFTBRANDS INC	62 D	58.9	58.9	0
SOLO	DTC	39710 Triparty Pledge	9386 COMMON	834263204	SOLO SERV CORP	46030 D	184.12	184.12	0
	DTC	39710 Triparty Pledge	3313 COMMON	33941M104	FLIGHT INTERNATIONAL GROUP INC NEW	50 D	5	5	0
	DTC	39710 Triparty Pledge	2561785 PREFERRED	45254P409	IMPAC MORTGAGE HOLDINGS INC 9.125% PERP PFD C	6 D	24.6	24.6	0
DNE	DTC	39710 Triparty Pledge	2264489 COMMON	265338202	DUNE ENERGY INC	68 D	48.28	48.28	0
GOLF	DTC	39710 Triparty Pledge	2409993 COMMON	38168Y103	GOLFSMITH INTERNATIONAL HOLD	17 D	46.58	46.58	0
CHBP	DTC	39710 Triparty Pledge	2287962 COMMON	16936V106	CHINA BIOPHARMACEUTICALS HOL	216 D	43.416	43.416	0
	DTC	39710 Triparty Pledge	9097 COMMON	78648R203	SAFETY-KLEEN CORP NEW COM NEW	2275 D	0	0	0
RGN	DTC	39710 Triparty Pledge	717337 COMMON	75886X108	REGENERX BIOPHARMACEUTICALS	40 D	48	48	0
	DTC	39710 Triparty Pledge	15338 COMMON	18051W109	CLARION COML HLDGS INC CL A	600 D	0.0102	0.0102	0
SMRK	DTC	39710 Triparty Pledge	9432 COMMON	844544809	SOUTHBARK CORP	40725 D	40.725	40.725	0
	DTC	39710 Triparty Pledge	2596858 COMMON	C01023206	AINSWORTH LUMBER CO LTD	24 D	68.4	68.4	0
TBAC	DTC	39710 Triparty Pledge	78178 COMMON	875378101	TANDY BRANDS ACCESSORIES INC	7 D	37.59	37.59	0
	DTC	39710 Triparty Pledge	863751 COMMON	78051D105	ROYAL OAK MINES INC	3300 D	0	0	0
	DTC	39710 Triparty Pledge	2398390 PREFERRED	74460D299	PUBLIC STORAGE 7.25% PERP PFD I	2 D	40.4	40.4	0
	DTC	39710 Triparty Pledge	1652198 CBOND	562557AF4	MANDALAY RESORT GROUP 9.375% 02/15/10	36 D	35.589384	35.589384	0
PINN	DTC	39710 Triparty Pledge	4210 COMMON	03113V109	AMF BOWLING INC	8819 D	77.16625	77.16625	0
	DTC	39710 Triparty Pledge	2484226 COMMON	723464301	PINNACLE GAS RESOURCES INC	20 D	34.2	34.2	0
GWLK	DTC	39710 Triparty Pledge	2263415 COMMON	362447104	GABRIEL TECHNOLOGIES CORP	51 D	35.7	35.7	0
MCLS	DTC	39710 Triparty Pledge	900676 COMMON	58461T106	MEDICAL SCIENCES INC	376 D	33.84	33.84	0
ORES	DTC	39710 Triparty Pledge	8080 COMMON	681927109	OMEGA RESOURCES INC	605 D	0	0	0
	DTC	39710 Triparty Pledge	876821 COMMON	290928100	EMGOLD MINING CORP	360 D	20.74629	20.74629	0
AZTC	DTC	39710 Triparty Pledge	15305 COMMON	05480L101	AZTEC TECHNOLOGY PARTNERS	15010 D	30.02	30.02	0
	DTC	39710 Triparty Pledge	2444464 PREFERRED	222388209	COUNTRYWIDE FINANCIAL CORP 7% 11/01/36 PFD	3 D	33.9	33.9	0
PZD	DTC	39710 Triparty Pledge	2441619 ETF	73935X278	POWERSHARES CLEANTECH PORTFO	1 D	29.5	29.5	0
FIATY	DTC	39710 Triparty Pledge	25492 ADR	315621888	FIAT SPA	2 D	31.32	31.32	0
INVC	DTC	39710 Triparty Pledge	2357399 COMMON	45773R100	INNOVATIVE CARD TECHNOLOGIES	60 D	29.4	29.4	0
MIXX	DTC	39710 Triparty Pledge	912123 COMMON	59862V104	MIXX GROUP INC	9537 D	28.611	28.611	0
MINX	DTC	39710 Triparty Pledge	901338 COMMON	603470105	MINEX RESOURCES INC	1410 D	28.2	28.2	0
GTEM	DTC	39710 Triparty Pledge	20977 COMMON	37958F209	GLOBETEL COMMUNICATIONS CORP	616 D	28.336	28.336	0
BUCK	DTC	39710 Triparty Pledge	1631 COMMON	11835A105	BUCKHEAD AMERICA CORP	532 D	26.6	26.6	0
TPXT	DTC	39710 Triparty Pledge	2438311 COMMON	89235K105	TORREYPINES THERAPEUTICS INC	44 D	25.08	25.08	0
PKT	DTC	39710 Triparty Pledge	2041660 COMMON	74269U104	PROCERA NETWORKS INC	28 D	26.6	26.6	0
FRNTQ	DTC	39710 Triparty Pledge	2393954 COMMON	359059102	FRONTIER AIRLINES HOLDINGS	158 D	26.07	26.07	0
PGYC	DTC	39710 Triparty Pledge	2455020 COMMON	70336G102	TATHAM OFFSHORE INC	1395 D	25.11	25.11	0
	DTC	39710 Triparty Pledge	11263 CBOND	46268KAJ4	IRIDIUM LLC 13% 12/31/35 A	5000 D	37.5	37.5	0
	DTC	39710 Triparty Pledge	2038587 PREFERRED	52520B206	LEHMAN BROTHERS HOLDINGS CAPITAL TRUST IV 6.375% 10/31/52 PFD L	2500 D	37.5	-	1
	DTC	39710 Triparty Pledge	676468 COMMON	704157205	PAVNMART INC NEW	1667 D	0.010002	0.010002	0
	DTC	39710 Triparty Pledge	2689 COMMON	252905203	DIAMOND FIELDS INTL LTD	525 D	19.971469	19.971469	0
AHONY	DTC	39710 Triparty Pledge	2509865 ADR	500467402	KONINKLIJKE AHOLD-SP ADR	2 D	23.438	23.438	0
	DTC	39710 Triparty Pledge	2028661 PREFERRED	39138C809	GREAT WEST LIFECO INC 5.9% PERP PFD F	1 D	23.585354	23.585354	0
	DTC	39710 Triparty Pledge	2384951 COMMON	238128102	DATATEC SYSTEMS INC	5400 D	0	0	0
PP	DTC	39710 Triparty Pledge	2480407 COMMON	724153200	PIPEX PHARMACEUTICALS INC	33 D	19.8	19.8	0

	DTC	39710	Triparty Pledge	3760	COMMON	404429102	HA-LO INDUSTRIES INC	20582	D	0	0	0
	DTC	39710	Triparty Pledge	182740	COMMON	716932108	PHARMACEUTICAL FORMULATIONS INC	10250	D	0	0	0
BXXX	DTC	39710	Triparty Pledge	2024327	COMMON	112502109	BROOKE CORP	85	D	23.8	23.8	0
VSTI	DTC	39710	Triparty Pledge	182825	COMMON	925313108	VERSUS TECHNOLOGY INC	500	D	15	15	0
WZE	DTC	39710	Triparty Pledge	796299	COMMON	97750V109	WIZZARD SOFTWARE CORP	16	D	21.6	21.6	0
	DTC	39710	Triparty Pledge	2446888	CBOND	126650Bf6	CVS/CAREMARK CORP 6.036% 12/10/28 144A	20	D	18.854612	18.854612	0
	DTC	39710	Triparty Pledge	792453	COMMON	83083Y101	SKY RIDGE RESOURCES LTD	71	D	21.607228	21.607228	0
OLGC	DTC	39710	Triparty Pledge	17089	COMMON	68750J107	ORTHOLOGIC CORP	19	D	17.29	17.29	0
GPAX	DTC	39710	Triparty Pledge	3452	COMMON	36237L102	GVC VENTURE CORP	215	D	17.2	17.2	0
	DTC	39710	Triparty Pledge	11898	COMMON	457732105	INSPIRE INS SOLU	2300	D	0.0207	0.0207	0
NAYN	DTC	39710	Triparty Pledge	2317240	COMMON	639379106	NAYNA NETWORKS INC	15942	D	15.942	15.942	0
GOOT	DTC	39710	Triparty Pledge	3627	COMMON	382123107	GOOD SOFTWARE CORP	1716	D	0	0	0
	DTC	39710	Triparty Pledge	18439	CBOND	912920AC9	QWEST CORP 6.875% 09/15/33	22	D	16.293926	16.293926	0
WLVT	DTC	39710	Triparty Pledge	5489	COMMON	978093102	WOLVERINE TUBE INC	43	D	21.5	21.5	0
WSTM	DTC	39710	Triparty Pledge	1387822	COMMON	981402100	WORKSTREAM INC	85	D	13.6	13.6	0
QOJB	DTC	39710	Triparty Pledge	21751	COMMON	74833H308	QUERYOBJECT SYSTEMS CORP	1666	D	13.328	13.328	0
HCME	DTC	39710	Triparty Pledge	3890	COMMON	433548104	HIRSCH CHEMIE LTD	1305	D	0	0	0
MICO	DTC	39710	Triparty Pledge	1493959	COMMON	594657104	MICRO-MEDICAL INDS INC	100	D	0	0	0
	DTC	39710	Triparty Pledge	646590	COMMON	92658X109	VIDEOPROPULSION INC	1200	D	0	0	0
CADD	DTC	39710	Triparty Pledge	2518122	COMMON	127233104	CADDO INTERNATIONAL INC	434	D	25.606	25.606	0
MRNA	DTC	39710	Triparty Pledge	2584702	COMMON	55276N100	MDRNA INC	20	D	10	10	0
DEEPQ	DTC	39710	Triparty Pledge	2478657	COMMON	86825Q104	SUPERIOR OFFSHORE INTERNATIO	15	D	9.15	9.15	0
HOTJ	DTC	39710	Triparty Pledge	2325373	COMMON	44176R106	HOUSE OF TAYLOR JEWELRY INC	5218	D	10.436	10.436	0
SLTC	DTC	39710	Triparty Pledge	179775	COMMON	816288104	SELECTICA INC	10	D	11	11	0
SPMY	DTC	39710	Triparty Pledge	1219877	ADR	84856M209	SPIRENT COMMUNICATIONS-ADR	2	D	9.932	9.932	0
GNCC	DTC	39710	Triparty Pledge	2561740	COMMON	36867M107	US WASTE GROUP	125	D	7.5	7.5	0
UPXE	DTC	39710	Triparty Pledge	5707	COMMON	904270105	UNAPIX ENTERTAINMENT INC	5000	D	10	10	0
	DTC	39710	Triparty Pledge	78240	COMMON	724250105	PIRANHA INC	1599	D	0.027183	0.027183	0
ENTN	DTC	39710	Triparty Pledge	2561783	COMMON	29383P100	ENTORIAN TECHNOLOGIES INC	14	D	8.54	8.54	0
CRXT	DTC	39710	Triparty Pledge	536309	COMMON	02365B100	AMERICA ONLINE LATIN AMER INC CL A	514	D	0	0	0
GSVI	DTC	39710	Triparty Pledge	2222519	COMMON	22674T105	CRITICAL THERAPEUTICS INC	44	D	7.48	7.48	0
NKCIF	DTC	39710	Triparty Pledge	538310	COMMON	36230D206	GSV INC	40	D	8	8	0
	DTC	39710	Triparty Pledge	19187	COMMON	651482101	NEWKIDCO INTERNATIONAL INC	8000	D	8	8	0
	DTC	39710	Triparty Pledge	530992	COMMON	896775103	TRITON NETWORK SYSTEMS INC	260	D	0	0	0
JECL	DTC	39710	Triparty Pledge	6507	COMMON	466127107	JEC LASERS INC	70	D	0.42	0.42	0
SHLP	DTC	39710	Triparty Pledge	2214405	COMMON	81222P106	SEARCHHELP INC	68	D	6.664	6.664	0
	DTC	39710	Triparty Pledge	10145	PREFERED	902549708	UAL CORP/OLD 12.25% PERP PFD B	1334	D	0	0	0
	DTC	39710	Triparty Pledge	5116	COMMON	302051107	EXIDE TECHNOLOGIES	3300	D	0	0	0
MKTSQ	DTC	39710	Triparty Pledge	11525	COMMON	00753T105	ADVANCED MARKETING SERVICES	2150	D	0	0	0
CUR	DTC	39710	Triparty Pledge	2453906	COMMON	64127R302	NEURALSTEM INC	4	D	7.24	7.24	0
IMED	DTC	39710	Triparty Pledge	2536287	COMMON	452467202	IMEDIA INTERNATIONAL INC	52	D	23.4	23.4	0
FDRG	DTC	39710	Triparty Pledge	3190	COMMON	313765109	FEDERAL RESOURCES CORP	2039	D	6.117	6.117	0
CSGI	DTC	39710	Triparty Pledge	2342	COMMON	210728101	CONSYGEN INC	6000	D	6	6	0
GETE	DTC	39710	Triparty Pledge	3544	COMMON	373658103	GEOTEL INC	1200	D	6	6	0
	DTC	39710	Triparty Pledge	3826	COMMON	42219T105	HEALTHCARE AMERICA INC	200	D	0.01	0.01	0
OCFN	DTC	39710	Triparty Pledge	2507182	COMMON	68207V208	OMEGA COMMERCIAL FINANCE COR	50	D	4.5	4.5	0
	DTC	39710	Triparty Pledge	23500	COMMON	292555109	ENCORE COMPUTER CORP	100	D	0.01	0.01	0
	DTC	39710	Triparty Pledge	329006	COMMON	577770100	MAXX INTERNATIONAL INC	1900	D	0	0	0
NLEY	DTC	39710	Triparty Pledge	2293706	COMMON	63580R106	NATIONAL ENERGY	583	D	0.00583	0.00583	0
SMD	DTC	39710	Triparty Pledge	75962	COMMON	829322304	SINGING MACHINE CO INC/THE	30	D	5.55	5.55	0
SLPT	DTC	39710	Triparty Pledge	180260	COMMON	834365405	SOLOPOINT INC	375	D	5.625	5.625	0
CAHR	DTC	39710	Triparty Pledge	2018179	COMMON	141798108	CARRIBBEAN AMERICAN HEALTH	50	D	5.5	5.5	0
NLBC	DTC	39710	Triparty Pledge	902529	COMMON	640330106	NELSON (L.B.) CORP	5500	D	5.5	5.5	0
	DTC	39710	Triparty Pledge	914489	COMMON	G05354116	ASIACONTENT.COM LTD A SHS NEW	20	D	0	0	0
EESV	DTC	39710	Triparty Pledge	1227736	COMMON	29406Q101	ENVIRONMENTAL ENERGY SERVICE	200	D	5.4	5.4	0
SBUPQ	DTC	39710	Triparty Pledge	9496	COMMON	852328301	STACEYS BUFFET INC	107	D	5.35	5.35	0
GKIN	DTC	39710	Triparty Pledge	3509	COMMON	370172108	GENERAL KINETICS INC	2600	D	10.4	10.4	0
FFTIQ	DTC	39710	Triparty Pledge	2102882	COMMON	35241Q107	FRANKFORT TOWER INDUSTRIES I	324	D	5.184	5.184	0
CHML	DTC	39710	Triparty Pledge	25849	COMMON	16945M105	CHINAMALLUSA.COM INC	1000	D	5	5	0
	DTC	39710	Triparty Pledge	2314989	COMMON	268465101	EG CAPITAL INC	50	D	0	0	0
SANS	DTC	39710	Triparty Pledge	9131	COMMON	801036203	SANITAS INC	5000	D	0	0	0
EFTB	DTC	39710	Triparty Pledge	2526866	COMMON	26844P109	EFT BIOTECH HOLDINGS INC	1	D	4.98	4.98	0
EGLP	DTC	39710	Triparty Pledge	2827	COMMON	269803102	EAGLE-PICHER INDUSTRIES INC	1635	D	32.7	32.7	0
MAMM	DTC	39710	Triparty Pledge	2294041	COMMON	561508201	MAMMATECH CORP	130	D	3.25	3.25	0
	DTC	39710	Triparty Pledge	22295	CBOND	887315AY5	HISTORIC TW INC 6.875% 06/15/18	5	D	5.433328	5.433328	0
GNCE	DTC	39710	Triparty Pledge	3422	COMMON	361900103	G.N.C. ENERGY CORP	470	D	4.7	4.7	0
	DTC	39710	Triparty Pledge	854980	COMMON	86866R102	SUREBEAM CORP CL A	2316	D	0	0	0
FCSE	DTC	39710	Triparty Pledge	3336	COMMON	344159108	FOCUS ENHANCEMENTS INC	92	D	0.276	0.276	0
IONN	DTC	39710	Triparty Pledge	14884	COMMON	46205P100	ION NETWORKS INC	100	D	5	5	0
PCCVY	DTC	39710	Triparty Pledge	1909865	ADR	70454G207	PCCIW LTD-ADR	1	D	4.551	4.551	0
	DTC	39710	Triparty Pledge	2381778	COMMON	45032C100	ITA HOLDINGS INC	2200	D	0	0	0
MCCY	DTC	39710	Triparty Pledge	20018	COMMON	582822102	MCY.COM INC	4300	D	0	0	0
KENS	DTC	39710	Triparty Pledge	6635	COMMON	489084103	KENILWORTH SYSTEMS CORP	525	D	3.15	3.15	0
IFTI	DTC	39710	Triparty Pledge	76175	COMMON	462211103	IONIC FUEL TECHNOLOGY INC	2000	D	5	5	0
	DTC	39710	Triparty Pledge	5348	COMMON	902948108	U S PLASTIC LUMBER CORP	500	D	0.01	0.01	0
VTSS	DTC	39710	Triparty Pledge	12617	COMMON	928497106	VITESSE SEMICONDUCTOR CORP	7	D	4.41	4.41	0
HIVV	DTC	39710	Triparty Pledge	1223883	COMMON	40419U203	HIV-VAC INC	250	D	3.75	3.75	0
DIVNQ	DTC	39710	Triparty Pledge	1657984	COMMON	255402406	DIVINE INC-A	3779	D	3.779	3.779	0
MBTE	DTC	39710	Triparty Pledge	15511	COMMON	893764100	TRANSMEDIA EUROPE INC	1250	D	0	0	0
HRNS	DTC	39710	Triparty Pledge	897080	COMMON	440530202	HORN SILVER MINES INC	305	D	3.66	3.66	0
	DTC	39710	Triparty Pledge	677266	MUNI	132042AG7	CAMBRIA PCR REF-BETHL	35000	D	3.5	3.5	0
FVRL	DTC	39710	Triparty Pledge	2304579	COMMON	312088404	FAVRILLE INC	96	D	3.744	3.744	0
DYHCS	DTC	39710	Triparty Pledge	717469	COMMON	703044107	DYNACORE PATENT LITIGATION T	3117	D	3.117	3.117	0
ESPIQ	DTC	39710	Triparty Pledge	4645	COMMON	269153102	DO NOT USE E.SPIRE COMMUNICATIONS I DO NOT USE E.SPIRE COMMUNICATIONS INC	3000	D	0	0	0

ITXG	DTC	39710 Triparty Pledge	4737 COMMON	465266104 IT GROUP INC/THE	1000 D	3	3	0
	DTC	39710 Triparty Pledge	7549 COMMON	62472V100 MOYDOW MINES INTL INC	20 D	2.853067	2.853067	0
PLNS	DTC	39710 Triparty Pledge	24459 COMMON	729138107 PLIANT SYSTEMS INC	3000 D	3	3	0
TPZG	DTC	39710 Triparty Pledge	707762 COMMON	890537301 TOPAZ GROUP INC	3000 D	3	3	0
PTBTQ	DTC	39710 Triparty Pledge	12281 COMMON	732827100 POPE & TALBOT INC	595 D	2.975	2.975	0
CBRX	DTC	39710 Triparty Pledge	4590 COMMON	197779101 COLUMBIA LABORATORIES INC	465 D	1827.45	1827.45	0
CSVO	DTC	39710 Triparty Pledge	2182 COMMON	198415101 COLUMBIA SAVINGS & LOAN ASSC	405954 D	0	0	0
CTUP	DTC	39710 Triparty Pledge	2188 COMMON	199782103 COM TEL INC	4600 D	0	0	0
	DTC	39710 Triparty Pledge	2485566 CBOND	2003369S6 COMDISCO INC 6.13% 08/01/49	2000000 D	20	20	0
	DTC	39710 Triparty Pledge	2485567 CBOND	2003369U1 COMDISCO INC 5.95% 04/30/49	3000000 D	30	30	0
CFGN	DTC	39710 Triparty Pledge	1068564 COMMON	202259107 COMMERCIAL PROPERTY CORP	200 D	0	0	0
COES	DTC	39710 Triparty Pledge	2218 COMMON	203278106 COMMONW SVGS ASSN/HOUSTON	100 D	0.01	0.01	0
CMMU	DTC	39710 Triparty Pledge	23458 COMMON	202656104 COMMODORE ENVIRONMENTAL SVCS	18 D	0.018	0.018	0
	DTC	39710 Triparty Pledge	874158 COMMON	203391107 COMMUNICATIONS CORP AMERICA	3 D	0	0	0
	DTC	39710 Triparty Pledge	2226 COMMON	203660105 COMMUNITY HEALTH COMPUTING CORP	144350 D	1.01045	1.01045	0
	DTC	39710 Triparty Pledge	2230 COMMON	203752407 COMMUNITY BNCP ORD	10217 D	0.010217	0.010217	0
	DTC	39710 Triparty Pledge	2243 COMMON	204494207 COMPARATOR SYSTEMS CORP NEW	5500 D	0	0	0
	DTC	39710 Triparty Pledge	18541 CBONDCNV	20452CA2 COMPLETE MANAGEMENT INC 8% 08/15/03 CV	25000 D	2.5	2.5	0
	DTC	39710 Triparty Pledge	18156 COMMON	204938104 COMPOSITECH LTD	301872 D	0	0	0
	DTC	39710 Triparty Pledge	2286 COMMON	205428105 COMPUTER STORE INC	300 D	0	0	0
	DTC	39710 Triparty Pledge	5910 COMMON	205937105 COM21 INC	100 D	0	0	0
CVTK	DTC	39710 Triparty Pledge	14824 COMMON	207865106 CONNECTIVITY TECHNOLOGIES	1250 D	0	0	0
	DTC	39710 Triparty Pledge	874355 PREFERRED	208254201 CONOLOG CORP 4% PFD SER A PFD	1500 D	210	210	0
	DTC	39710 Triparty Pledge	2035984 CBOND	2084649R0 CONSECO INC ESCROW 9% 10/15/06	50000 D	2250	2250	0
	DTC	39710 Triparty Pledge	2304 COMMON	20856D104 CONSOLIDATED ACORN RESOURCES LTD	300 D	0	0	0
CDNO	DTC	39710 Triparty Pledge	21000 COMMON	208892208 CONS CAPITAL NORTH AMERICA	11000 D	0	0	0
	DTC	39710 Triparty Pledge	2324 COMMON	20959D100 CONSOLIDATED NRD RESOURCES LTD	40 D	0.01	0.01	0
CPVD	DTC	39710 Triparty Pledge	2330 COMMON	209929108 COMPUSONICS VIDEO CORP	170 D	0.17	0.17	0
	DTC	39710 Triparty Pledge	2337 COMMON	210430104 CONSTON CORP-CL A	253 D	0	0	0
	DTC	39710 Triparty Pledge	874583 CBOND	210575AC0 CONSUMERS INTERNATIONAL INC 10.25% 04/01/05	100000 D	0	0	0
CUPKF	DTC	39710 Triparty Pledge	24053 COMMON	21061P106 CONSUMERS PACKAGING INC	30000 D	3	3	0
	DTC	39710 Triparty Pledge	2350 PREFERRED	210802302 CONTINENTAL AIRLINE HOLDINGS 6.5% PFD	110 D	0.01001	0.01001	0
	DTC	39710 Triparty Pledge	874741 WARRANT	211914130 WTS CONVERGENT COMMUNICATIONS INC 144A	30000 D	30	30	0
	DTC	39710 Triparty Pledge	964314 COMMON	211915103 CONTINUUM GROUP A INC	302 D	0	0	0
	DTC	39710 Triparty Pledge	964315 COMMON	211916101 CONTINUUM GROUP B INC	1009 D	0	0	0
	DTC	39710 Triparty Pledge	964317 COMMON	211918107 CONTINUUM GROUP D INC	1009 D	0	0	0
COSE	DTC	39710 Triparty Pledge	2366 COMMON	212072102 CONTINENTAL STEEL CORP	170 D	0	0	0
	DTC	39710 Triparty Pledge	19143 COMMON	21220C103 CONTOUR ENERGY CO	2060 D	0	0	0
	DTC	39710 Triparty Pledge	18765 COMMON	212540108 CONVERSE INC-DEL	15 D	0	0	0
	DTC	39710 Triparty Pledge	2385 PREFERRED	217213206 COPELAND (AL) ENTERPRISES 17.5% PFD	1483 D	0	0	0
ENTE	DTC	39710 Triparty Pledge	3014 COMMON	293912101 ENTERMEDIA INC	25000 D	2.5	2.5	0
ETAP	DTC	39710 Triparty Pledge	3023 COMMON	293957106 ENTRECAP INTERNATIONAL INC	29047 D	0	0	0
CEKK	DTC	39710 Triparty Pledge	2388 COMMON	217900109 COPPER LAKE EXPLORATIONS LTD	1100 D	0	0	0
EPTC	DTC	39710 Triparty Pledge	77404 COMMON	29408K104 ENVIRO PRODUCTS & TECH CORP	1642 D	1.642	1.642	0
	DTC	39710 Triparty Pledge	2393 COMMON	21851C109 CORDEX PETROLEUMS INC-CL A	15 D	0	0	0
EPUR	DTC	39710 Triparty Pledge	877049 COMMON	29409U109 ENVIROPUR WASTE REFIN & TECH	564 D	0.0564	0.0564	0
CORE	DTC	39710 Triparty Pledge	2320105 COMMON	218681104 CORE-MARK HOLDING CO INC	8081 D	225621.52	225621.52	0
	DTC	39710 Triparty Pledge	3030 COMMON	294096102 ENVIROSURE MANAGEMENT CORP	447100 D	0	0	0
	DTC	39710 Triparty Pledge	3040 COMMON	294588108 EQUITEC FINANCIAL GROUP INC	4000 D	0.4	0.4	0
EQUR	DTC	39710 Triparty Pledge	2254836 COMMON	29477T109 EQUUS RESOURCES INC	25 D	0.0075	0.0075	0
	DTC	39710 Triparty Pledge	3049 COMMON	295349104 ERIE LACKAWANNA INC	1 D	0	0	0
	DTC	39710 Triparty Pledge	3053 COMMON	296052301 ESCARCO INTERNATIONAL INC NEW	3000 D	0	0	0
	DTC	39710 Triparty Pledge	2210725 MUNI	296122TN4 ESCAMBIA SFM INT L-12	20000 D	14427.6	14427.6	0
	DTC	39710 Triparty Pledge	7013 CBOND	29665WAF1 ESPRIT TELECOM GROUP PLC 10.875% 06/15/08	23000 D	0	0	0
TSER	DTC	39710 Triparty Pledge	22643 COMMON	297865107 ETRAVELSERVIE.COM INC	157 D	0	0	0
EVIR	DTC	39710 Triparty Pledge	2424755 COMMON	29977A105 EVERCORE PARTNERS INC-CL A	18013 D	286406.7	286406.7	0
EVXS	DTC	39710 Triparty Pledge	3075 COMMON	300072105 EVEREX SYSTEMS INC	355705 D	0	0	0
	DTC	39710 Triparty Pledge	2416 COMMON	221462104 COSMOS RESOURCES INC	14 D	0.000022	0.000022	0
	DTC	39710 Triparty Pledge	2419 COMMON	22236Q102 COUNTRY WORLD CASINOS INC	10000 D	0.01	0.01	0
EVLVQ	DTC	39710 Triparty Pledge	1906888 COMMON	30049P708 EVOLVE SOFTWARE INC	648 D	0.0648	0.0648	0
EXAP	DTC	39710 Triparty Pledge	1491506 COMMON	300867306 EXCHANGE APPLICATIONS INC	49 D	0.0049	0.0049	0
	DTC	39710 Triparty Pledge	2422 COMMON	222403107 COUNTY BANK-A FED SVGS BANK SANTA BARBARA CALIF	108105 D	0	0	0
	DTC	39710 Triparty Pledge	2512516 CBOND	30161MAE3 EXELON GENERATION CO LLC 6.2% 10/01/17	7000 D	7253.58529	7253.58529	0
	DTC	39710 Triparty Pledge	854449 COMMON	22281N103 COVANTA ENERGY CORP	1500 D	0	0	0
COVT	DTC	39710 Triparty Pledge	2455 COMMON	223141102 COVINGTON DEV GROUP INC	26900 D	2.69	2.69	0
	DTC	39710 Triparty Pledge	79018 CBONDCNV	302088AJ8 EXDS INC 4.75% 07/15/08 CV	1875000 D	3710.8125	3710.8125	0
	DTC	39710 Triparty Pledge	5117 COMMON	302088109 EXODUS COMMUNICATIONS KK	96722 D	0	0	0
	DTC	39710 Triparty Pledge	874999 COMMON	22405H107 COXHEATH GOLD HOLDINGS	20000 D	0	0	0
CRYVQ	DTC	39710 Triparty Pledge	2463 COMMON	225221208 GRAY COMPUTER CORP	38800 D	38.8	38.8	0
CZEDQ	DTC	39710 Triparty Pledge	2464 COMMON	225227107 CRAZY EDDIE INC	325 D	0	0	0
EXVF	DTC	39710 Triparty Pledge	3095 COMMON	302261102 EXTRACTIVE FUELS INC	600 D	0.06	0.06	0
	DTC	39710 Triparty Pledge	2479 COMMON	22674J107 CRITICAL INDS	135100 D	1080.8	1080.8	0
	DTC	39710 Triparty Pledge	2014327 COMMON	30232F103 EYE CASH NETWORKS INC	65 D	0	0	0
TCKF	DTC	39710 Triparty Pledge	3100 COMMON	302396106 F.A. TUCKER GROUP INC	32180 D	0	0	0
CCRN	DTC	39710 Triparty Pledge	2021922 COMMON	227483104 CROSS COUNTRY HEALTHCARE INC	3688 D	59008	59008	0
	DTC	39710 Triparty Pledge	1335447 COMMON	22754R201 CROSS MEDIA MARKETING CORP NEW	87 D	0	0	0
	DTC	39710 Triparty Pledge	540394 COMMON	30242V205 FIAC ORD	500 D	0	0	0
	DTC	39710 Triparty Pledge	2484 CBOND	227901AF2 CROSSLAND SVGS FEDL SVGS BK SR SUB CAP NT 11.25% 09/15/98	5000000 D	0.05	0.05	0
	DTC	39710 Triparty Pledge	3102 COMMON	302473103 FM AMERICAN INTERNATIONAL INC	1100 D	0	0	0
	DTC	39710 Triparty Pledge	20055 CBOND	302723AA9 F & M DISTRIBUTORS SR SUB NTS 11.5% 04/15/03	15000 D	0.01005	0.01005	0
	DTC	39710 Triparty Pledge	531892 COMMON	302747105 FAB INDUSTRIES INC	2500 D	0	0	0
	DTC	39710 Triparty Pledge	329643 COMMON	228392304 CROWN LABORATORIES INC NEW	4000 D	0	0	0
CWNH	DTC	39710 Triparty Pledge	187518 COMMON	228429106 CROWN NORTH CORP INC	80 D	0	0	0
CYTB	DTC	39710 Triparty Pledge	2500 COMMON	229070107 CRYSTAL BRANDS INC	30200 D	0	0	0

	DTC	39710 Triparty Pledge	707140 RIGHT	303901110 RTS FAIRFAX FINL HLDGS LTD (CONTINGENT VALUE RIGHTS) RIGHTS	4000 D	0	0	0
	DTC	39710 Triparty Pledge	3121 COMMON	304253107 FAIRFIELD COUNTY BANCORP INC	3300 D	0	0	0
FARF	DTC	39710 Triparty Pledge	3122 COMMON	304621105 FAIRFIELD-NOBLE CORP	47 D	0	0	0
	DTC	39710 Triparty Pledge	2338894 COMMON	305059107 ANE FAIRLANE MANAGEMENT CP	1400 D	14	14	0
CCWGB	DTC	39710 Triparty Pledge	2514 COMMON	231705203 CUSTER CHANNEL WING CORP "B"	100 D	0	0	0
	DTC	39710 Triparty Pledge	3128 CBOND/CNV	30701AA30 FAMILY GOLF CENTERS INC 5.75% 10/15/04 CV	6075000 D	3037.5	3037.5	0
FAMS	DTC	39710 Triparty Pledge	3133 COMMON	307091108 FAMOUS RESTAURANTS INC	148800 D	14.88	14.88	0
	DTC	39710 Triparty Pledge	2519 COMMON	232489104 CYBERMATECS INC	200 D	0.02	0.02	0
	DTC	39710 Triparty Pledge	3144 COMMON	311870109 FAST FOOD OPERAT	24600 D	2.46	2.46	0
CCLG	DTC	39710 Triparty Pledge	2019285 COMMON	232548100 CYCLELOGIC INC	32 D	0	0	0
	DTC	39710 Triparty Pledge	77398 COMMON	23255B208 CYCOMM INTERNATIONAL INC-WYO	1000 D	0	0	0
CYCP	DTC	39710 Triparty Pledge	2523 COMMON	232566109 CYMATICOLOR CORP	50 D	0.005	0.005	0
CYNEA	DTC	39710 Triparty Pledge	77134 COMMON	23257K107 CYNET INC - CL A	700 D	0.14	0.14	0
	DTC	39710 Triparty Pledge	2604310 CBOND	23299AKS7 CYPRESS SEMICONDUCTOR CORP 1% 09/15/09	3292000 D	0	0	0
	DTC	39710 Triparty Pledge	2531 COMMON	233038108 DBL LIQUIDATING TRUST CTF BEN INT CL A	4 D	0	0	0
DBLZ	DTC	39710 Triparty Pledge	875196 COMMON	233038306 DBL LIQUIDATING TRUST-CL C3	2000 D	0	0	0
	DTC	39710 Triparty Pledge	24076 COMMON	233094200 DCI TELECOMMUNICATIONS INC NEW	38 D	0	0	0
DDSU	DTC	39710 Triparty Pledge	2024831 COMMON	23316W100 DDS TECHNOLOGIES USA INC	12000 D	12	12	0
	DTC	39710 Triparty Pledge	3199 COMMON	31467L104 FERBER MINING CORP	1000 D	0	0	0
FEKR	DTC	39710 Triparty Pledge	3202 COMMON	315522102 FERTIL-A-CHRON INC	2000 D	0	0	0
	DTC	39710 Triparty Pledge	3408 COMMON	360906200 FUTURE COMMUNICATIONS INC NEW	12096 D	1.2096	1.2096	0
	DTC	39710 Triparty Pledge	2541 COMMON	23331F108 DRX INC	10 D	0.05	0.05	0
FTED	DTC	39710 Triparty Pledge	794136 COMMON	36114A104 FUTURE EDUCATIONAL SYSTEMS	60 D	0	0	0
FTRLQ	DTC	39710 Triparty Pledge	1021886 COMMON	36114Q307 FUTURELINK CORPORATION	1156 D	0	0	0
DSW	DTC	39710 Triparty Pledge	2335766 COMMON	23334L102 DSW INC-CLASS A	9502 D	142815.06	142815.06	0
	DTC	39710 Triparty Pledge	891390 COMMON	316811108 50 OFF STORES IINC	1050 D	0	0	0
BSMTQ	DTC	39710 Triparty Pledge	23524 COMMON	316866102 FILENES BASEMENT CORP	3000 D	0	0	0
DWIC	DTC	39710 Triparty Pledge	2546 COMMON	233356104 D W I CORP	36 D	0	0	0
	DTC	39710 Triparty Pledge	3223 PREFERRED	317421303 FINANCIAL CORP OF AMERICA 8% PERP PFD A FLT	33 D	0	0	0
GBCC	DTC	39710 Triparty Pledge	3416 COMMON	361492101 GBC CLOSED CIRCUIT TV CORP	3500 D	0.0105	0.0105	0
FNCMQ	DTC	39710 Triparty Pledge	80710 COMMON	317922409 FINET COM INC	165 D	0	0	0
	DTC	39710 Triparty Pledge	1390002 CBOND	23385A141 DAIMLER FINANCE NORTH AMERICA LLC 7.3% 01/15/12	14000 D	15370.61162	15370.61162	0
	DTC	39710 Triparty Pledge	3443 COMMON	362232100 RB CAPITAL SECUR RESIDENC SA	28473 D	0	0	0
GPX	DTC	39710 Triparty Pledge	178961 COMMON	36225V104 GP STRATEGIES CORP	1755 D	16058.25	16058.25	0
DMCSQ	DTC	39710 Triparty Pledge	75826 COMMON	233860303 DAIRY MART CONVENIENCE STORE	37 D	0.0037	0.0037	0
	DTC	39710 Triparty Pledge	2551 CBOND/CNV	234050AA0 DAISY SYSTEMS CORP 9% 05/31/14 CV	31144 D	0	0	0
DZTKQ	DTC	39710 Triparty Pledge	2553 COMMON	234053106 DO NOT USE DAISYTEK INTL CORP	97 D	0	0	0
GSEM	DTC	39710 Triparty Pledge	3447 COMMON	362270100 GSE MULTIMEDIA TECH CORP	5000 D	0.5	0.5	0
	DTC	39710 Triparty Pledge	3243 COMMON	319285102 FIRST BANKERS TRUST & SAVINGS ASSN-MIDLAND TEX	3110 D	0	0	0
	DTC	39710 Triparty Pledge	9086 CBOND	36228XAB3 GST USA INC 13.875% 12/15/05	10310000 D	103.1	103.1	0
	DTC	39710 Triparty Pledge	182074 CBOND	36228YAC9 GST NETWORK FUNDING INC 10.5% 05/01/08	51293000 D	512.93	512.93	0
FCHC	DTC	39710 Triparty Pledge	3244 COMMON	319417101 FIRST CAPITAL HOLDINGS CORP	94000 D	0	0	0
	DTC	39710 Triparty Pledge	186775 CBOND	36223JAC1 GST EQUIPMENT FUNDING 13.25% 05/01/07	40319000 D	403.19	403.19	0
	DTC	39710 Triparty Pledge	3245 COMMON	319418109 FIRST CAPITOL FINANCIAL CORP	60506 D	0	0	0
	DTC	39710 Triparty Pledge	796748 WARRANT	362359101 WTS GT GROUP TELECOM INC EXP 2/1/2010	15616 D	156.16	156.16	0
	DTC	39710 Triparty Pledge	3254 COMMON	32017G108 FIRST FEDERAL BANCSHARES INC/DE	129643 D	1.29643	1.29643	0
	DTC	39710 Triparty Pledge	3256 COMMON	32019D103 FIRST FEDERAL SAVING BANK OF GEORGIA-WINDER GA	2500 D	0	0	0
GAEX	DTC	39710 Triparty Pledge	1670288 COMMON	362389108 GA EXPRESS INC	2000 D	0.2	0.2	0
FFLM	DTC	39710 Triparty Pledge	3258 COMMON	320205107 FIRST FILMS INC	325051 D	32.5051	32.5051	0
DAEN	DTC	39710 Triparty Pledge	875469 COMMON	238199103 DATRONICS ENGINEERS INC	600 D	0	0	0
FMWF	DTC	39710 Triparty Pledge	3266 COMMON	320877103 FIRST MIDWEST FINL CORP	11 D	0	0	0
	DTC	39710 Triparty Pledge	3273 COMMON	33582R107 FIRST NEW YORK BANK FOR BUSINESS	2600 D	0	0	0
FPHO	DTC	39710 Triparty Pledge	3277 COMMON	335902102 FIRST PHONE CORP	200 D	0.004	0.004	0
GLCL	DTC	39710 Triparty Pledge	3458 COMMON	362903106 GALACTIC RESOURCES LTD	9800 D	0	0	0
DRIS	DTC	39710 Triparty Pledge	2614 COMMON	241496108 DE ROSE INDUSTRIES INC	3600 D	0.36	0.36	0
GLXOF	DTC	39710 Triparty Pledge	76488 COMMON	36318D102 GALAXY ONLINE INC	3000 D	0.3	0.3	0
	DTC	39710 Triparty Pledge	3262 COMMON	336408109 FIRST SERVICE BANK FOR SVGS LEO MINISTER MASS	20600 D	0	0	0
FSOF	DTC	39710 Triparty Pledge	2332059 COMMON	3364N102 FIRST SOUTHERN BANCORP INC/B	10 D	180	180	0
	DTC	39710 Triparty Pledge	3471 COMMON	364717108 GANDALF TECHNOLOGIES INC	9850 D	0	0	0
	DTC	39710 Triparty Pledge	1225888 COMMON	364736306 GENTRY CORP NEW	10000 D	0.01	0.01	0
	DTC	39710 Triparty Pledge	3479 COMMON	367648102 GATEWAY MEDICAL SYSTEMS INC	200 D	0.01	0.01	0
	DTC	39710 Triparty Pledge	3486 COMMON	368670105 GEN TERM CORP	10 D	0.01	0.01	0
GINI	DTC	39710 Triparty Pledge	3492 COMMON	368903100 GEMINI RESOURCES INC	1090 D	0.109	0.109	0
	DTC	39710 Triparty Pledge	5132 COMMON	339130106 FLEMING COMPANIES INC	10320 D	0	0	0
	DTC	39710 Triparty Pledge	3497 COMMON	369497102 GENERAL DEVELOPMENT CORP NEW	7360 D	0	0	0
	DTC	39710 Triparty Pledge	3315 COMMON	339734105 FLOATING POINT S	219585 D	0	0	0
FLFE	DTC	39710 Triparty Pledge	3319 COMMON	34065C104 FLORIDA FEDERAL SAVINGS BANK	1000 D	0.1	0.1	0
	DTC	39710 Triparty Pledge	3328 COMMON	343247102 FLORIDA WEST AIRLINES INC	1200 D	0	0	0
	DTC	39710 Triparty Pledge	2262533 COMMON	34407T104 FLVY INC	80 D	0	0	0
GEREA	DTC	39710 Triparty Pledge	3500 COMMON	369712104 GENERAL ELECTRONICS INC	900 D	0	0	0
FNIX	DTC	39710 Triparty Pledge	2018469 COMMON	34459U306 FONIX CORP	13 D	0.0013	0.0013	0
	DTC	39710 Triparty Pledge	3505 CBOND	370054AB4 GENERAL HOMES CORP S/NOTES-REG CALLABLE 12.75% 05/01/98	28984000 D	289.84	289.84	0
GHOEQ	DTC	39710 Triparty Pledge	3506 COMMON	370054108 GENERAL HOMES CORP	300 D	0.03	0.03	0
FCRI	DTC	39710 Triparty Pledge	1285159 COMMON	34963Y109 FORTUNE CREDIT & INSURANCE	56 D	0.0056	0.0056	0
	DTC	39710 Triparty Pledge	1169500 ADR	35177Q204 FRANCE TELECOM SPONSORED ADR REP CONTINGENT VALUE RT	338 D	0	0	0
	DTC	39710 Triparty Pledge	2224908 COMMON	351804109 FRANCHISE DEVELOPMENT CORP	15000 D	0.015	0.015	0
	DTC	39710 Triparty Pledge	3373 COMMON	35183P109 FRANCISCAN OIL CO	1000 D	0.01	0.01	0
	DTC	39710 Triparty Pledge	24163 COMMON	356713107 FREEPORT MCMORAN OIL & GAS ROYALTY TRUST-UBI	99 D	0.012573	0.012573	0
	DTC	39710 Triparty Pledge	852352 COMMON	356900100 FREEDOM SAVINGS & LOAN ASSN TAMPA FLA	200 D	0	0	0
FMAD	DTC	39710 Triparty Pledge	3394 COMMON	358036101 FRESH MAID INC	133 D	0	0	0
FQHLQ	DTC	39710 Triparty Pledge	4679 COMMON	358430106 FRIEDE GOLDMAN HALTER INC	47 D	0.0329	0.0329	0
FEEN	DTC	39710 Triparty Pledge	3397 COMMON	358616100 FRIES ENTERTAINMENT INC	120692 D	0	0	0
FRG	DTC	39710 Triparty Pledge	2028629 COMMON	35903Q106 FRONTIER DEVELOPMENT GROUP	1611 D	4027.5	4027.5	0
	DTC	39710 Triparty Pledge	11814 PREFERRED	35907U301 FRONTIER FINANCING TRUST 6.25% 10/16/26 PFD	2050 D	20.5	20.5	0

FLCGQ	DTC	39710 Triparty Pledge	180771 COMMON	35921N101	FRONTLINE CAPITAL GROUP	766 D	0	0	0
FUJI	DTC	39710 Triparty Pledge	2437776 ADP	35958N107	FUJIFILM HOLDINGS CORP-ADR	9296 D	262147.2	262147.2	0
	DTC	39710 Triparty Pledge	3406 COMMON	360266100	FULTON FEDERAL SAVINGS BANK ATLANTA GA-	87341 D	0	0	0
	DTC	39710 Triparty Pledge	895484 CBOND	370442AJ4	GENERAL MOTORS CORP 8.8% 03/01/21	7000 D	3459.092	3459.092	0
	DTC	39710 Triparty Pledge	2523778 PREFERRED	371532854	GENESCO INC-SUB CUM CONV PFD PFD	25 D	0	0	0
GVNTQ	DTC	39710 Triparty Pledge	12742 COMMON	371912106	GENESIS HEALTH VENTURES/OLD	500 D	0	0	0
GNVHQ	DTC	39710 Triparty Pledge	792762 COMMON	372257105	GENEVA STEEL HOLDINGS CORP	397690 D	397.69	397.69	0
	DTC	39710 Triparty Pledge	5446 COMMON	37245X104	GENTEK INC	120 D	0	0	0
GOEX	DTC	39710 Triparty Pledge	3534 COMMON	372912105	GEO INTERNATIONAL CORP	1000 D	0	0	0
	DTC	39710 Triparty Pledge	3551 COMMON	374658102	GIBRALTAR FINANCIAL CORP	600 D	0	0	0
GITA	DTC	39710 Triparty Pledge	3555 COMMON	376365102	GITANO GROUP INC	38400 D	0	0	0
GLCR	DTC	39710 Triparty Pledge	895592 COMMON	376392304	GLACIER HOLDINGS INC	1625 D	0.1625	0.1625	0
GDRS	DTC	39710 Triparty Pledge	180363 COMMON	379320203	GLOBAL DIAMOND RESOURCES INC	35000 D	7	7	0
	DTC	39710 Triparty Pledge	3567 PREFERRED	37936U401	GLOBAL TELESYSTEMS INC 7.25% PERP CV PFD 144A	30320 D	0	0	0
GSNI	DTC	39710 Triparty Pledge	183238 COMMON	37936Y106	GLOBAL SATELLITE NETWORK INC	1500 D	0.0105	0.0105	0
GTNOQ	DTC	39710 Triparty Pledge	25798 COMMON	37939M109	GLOBAL TECHNOVATIONS INC	1500 D	0	0	0
GLBT	DTC	39710 Triparty Pledge	2047276 COMMON	379399108	GLOBALNET CORP	5000 D	0.5	0.5	0
GBFT	DTC	39710 Triparty Pledge	2018002 COMMON	37943U105	GLOBAL FREIGHT INTEGRATORS I	D	0.01	0.01	0
GBMR	DTC	39710 Triparty Pledge	2406628 COMMON	37944W209	GLOBAL MATRECHS INC	20 D	0.02	0.02	0
GFI	DTC	39710 Triparty Pledge	4416 ADP	38059T106	GOLD FIELDS LTD-SPONS ADR	2730 D	23368.8	23368.8	0
	DTC	39710 Triparty Pledge	895681 COMMON	380811208	GOLDEN BURRO CORP COM NEW	400 D	0	0	0
	DTC	39710 Triparty Pledge	2541115 COMMON	380934109	GOLDOME	557453 D	0	0	0
	DTC	39710 Triparty Pledge	2357324 PREFERRED	38144X500	GOLDMAN SACHS GROUP INC/THE 6.2% PERP PFD B	800 D	13344	13344	0
	DTC	39710 Triparty Pledge	5146 COMMON	37936U104	GLOBAL TELESYSTEMS INC	90 D	0	0	0
GWNRF	DTC	39710 Triparty Pledge	2561917 COMMON	381904101	GOLDWINN RESOURCES LTD [DUAL LISTED SEDOL <2376419> IS ALTERNATE]	200 D	0	0	0
GOSS	DTC	39710 Triparty Pledge	895795 COMMON	383406105	GOSS & DE LEEUW MACH CO	135 D	0.0135	0.0135	0
	DTC	39710 Triparty Pledge	16609 CBOND	383413AA9	GOSS GRAPHIC SYSTEMS 12.25% 11/19/05	3006863 D	0	0	0
TBAQ	DTC	39710 Triparty Pledge	3629 COMMON	383450103	GOTHAM APPAREL CORP	10000 D	0	0	0
	DTC	39710 Triparty Pledge	1340475 COMMON	HEE290301	FRACTIONAL PROXYMED INC	66600 D	0	0	0
	DTC	39710 Triparty Pledge	2543068 WARRANT	M2196W113	CELL KINETICS LT WTS AC K-1.0E-4 01/07/12	178 D	267	267	0
	DTC	39710 Triparty Pledge	2413396 PREFERRED	N00927306	AEGON NV 6.875% PERP PFD	79 D	1073.61	1073.61	0
CLB	DTC	39710 Triparty Pledge	11635 COMMON	N22717107	CORE LABORATORIES N.V.	228 D	25832.4	25832.4	0
	DTC	39710 Triparty Pledge	2296584 ???	N64513109	NORTEM N V	200 D	0	0	0
	DTC	39710 Triparty Pledge	2443549 CBOND	P20037AA8	CAP CANA SA 9.625% 11/03/13 REGS	45000 D	35824.23	35824.23	0
	DTC	39710 Triparty Pledge	2432876 CBOND	P25625AE7	CAP SA 7.375% 09/15/36 REGS	70000 D	71385.6073	71385.6073	0
ULTR	DTC	39710 Triparty Pledge	2440444 COMMON	P94398107	ULTRAPETROL (BAHAMAS) LTD	48767 D	496448.06	496448.06	0
DAC	DTC	39710 Triparty Pledge	2438913 COMMON	Y1968P105	DANAOS CORP	4701 D	88190.76	88190.76	0
IPMI	DTC	39710 Triparty Pledge	4003 COMMON	449816206	IPM INC	12000 D	0	0	0
NM	DTC	39710 Triparty Pledge	2348209 COMMON	Y62196103	NAVIOS MARITIME HOLDINGS INC	31662 D	236198.52	236198.52	0
IXTXF	DTC	39710 Triparty Pledge	4008 COMMON	450052303	IRT CORP	96791 D	0.96791	0.96791	0
	DTC	39710 Triparty Pledge	717623 CBOND	450637AA1	ITSA LTD 12% 12/20/04	6669 D	0.010003	0.010003	0
	DTC	39710 Triparty Pledge	1906098 COMMON	45103B205	IBIZ TECHNOLOGY CORP NEW	100 D	0	0	0
TOPS	DTC	39710 Triparty Pledge	2568093 COMMON	Y8897Y305	TOP SHIPS INC	7 D	30.94	30.94	0
AHTCQ	DTC	39710 Triparty Pledge	2248516 COMMON	00130R103	DO NOT USE AHT CORPORATION	500 D	0	0	0
KWTL	DTC	39710 Triparty Pledge	898860 COMMON	482775103	KWT LTD	1 D	0.813	0.813	0
IEXA	DTC	39710 Triparty Pledge	1388482 COMMON	451691208	LEXALT INC	2 D	0.04	0.04	0
ATGQ	DTC	39710 Triparty Pledge	4245 COMMON	00206P106	ATG INC	33333 D	0	0	0
	DTC	39710 Triparty Pledge	20796 CBOND	483008AE8	KAISER ALUMINUM & CHEMICAL CORP 9.875% 02/15/02	150000 D	187.5	187.5	0
	DTC	39710 Triparty Pledge	6605 COMMON	483062105	KAISER INDUSTRIES CORP	2 D	0	0	0
	DTC	39710 Triparty Pledge	4033 COMMON	451735104	ILIO INC	6966 D	0	0	0
ABVT	DTC	39710 Triparty Pledge	2048396 COMMON	00374N107	ABOVENET INC	66 D	3565.98	3565.98	0
ILTVF	DTC	39710 Triparty Pledge	1391426 COMMON	45236K106	ILOVETV ENTERTAINMENT INC	5000 D	0.01	0.01	0
	DTC	39710 Triparty Pledge	5989 COMMON	45255G101	IMPATH INC	5000 D	0	0	0
	DTC	39710 Triparty Pledge	430676 COMMON	486905102	KAZAKSTAN GOLDFIELDS CORP	1000 D	0.01	0.01	0
	DTC	39710 Triparty Pledge	4070 COMMON	45272Z101	IMPERIAL CORP OF AMERICA	9981 D	0	0	0
KELN	DTC	39710 Triparty Pledge	6626 COMMON	488357104	KELWYN INC DEL	50 D	0	0	0
ACRUQ	DTC	39710 Triparty Pledge	17443 COMMON	00437W102	ACCURE SOFTWARE INC	319310 D	0	0	0
ICII	DTC	39710 Triparty Pledge	5990 COMMON	452729106	IMPERIAL CREDIT INDUSTRIES	62 D	0.062	0.062	0
	DTC	39710 Triparty Pledge	6627 COMMON	488382102	KEMP INDUSTRIES INC-DEL	150 D	0	0	0
KNDL	DTC	39710 Triparty Pledge	12041 COMMON	48880L107	KENDLE INTERNATIONAL INC	6555 D	324996.9	324996.9	0
ICIW	DTC	39710 Triparty Pledge	1383844 WARRANT	452729114	IMPERIAL CREDIT INDUSTRY-W08	108 D	0	0	0
	DTC	39710 Triparty Pledge	4075 COMMON	452918105	IN STORE ADVERTISING INC	50300 D	17290.625	17290.625	0
	DTC	39710 Triparty Pledge	541016 COMMON	00503U105	ACTERNA CORP	19900 D	0	0	0
	DTC	39710 Triparty Pledge	4722 COMMON	453096109	IMPERIAL SUGAR CO NEW	2284 D	98.212	98.212	0
	DTC	39710 Triparty Pledge	537427 COMMON	49326R104	KEY3MEDIA GROUP INC	275 D	0	0	0
	DTC	39710 Triparty Pledge	539332 COMMON	00507P102	ACTRADE FINL TECHNOLOGIES LTD	3100 D	0	0	0
	DTC	39710 Triparty Pledge	21927 COMMON	45321T103	IMPSAT FIBER NETWORKS INC	12475 D	0	0	0
	DTC	39710 Triparty Pledge	899068 COMMON	493397103	KEYSTONE CAMERA PRODUCTS CORP	100 D	0	0	0
ICPXQ	DTC	39710 Triparty Pledge	9425 COMMON	45323G109	INACOM CORP	1236 D	1.236	1.236	0
	DTC	39710 Triparty Pledge	2272043 MUNI	52520GAB2	LEHMAN BROS POOL-RI	25000 D	23355.75	5838.9375	5838.9375
	DTC	39710 Triparty Pledge	2308245 MUNI	52520GAD8	LEHMAN BROS-RES-LJ	25000 D	196082.25	49020.5625	49020.5625
	DTC	39710 Triparty Pledge	2567836 CBOND	52520KRL3	LEHMAN BROTHERS COMMERCIAL BANK 0% 02/28/13 BSK1	17000 D	14939.6	14939.6	0
	DTC	39710 Triparty Pledge	2463996 PREFERRED	006ESC982	ADELPHIA COMMUNICATIONS CORP 13% PERP PFD	14899 D	0	0	0
	DTC	39710 Triparty Pledge	2570065 CBOND	52520KRT6	LEHMAN BROTHERS COMMERCIAL BANK 0% 03/31/10 SPX	5000 D	4812.5	4812.5	0
	DTC	39710 Triparty Pledge	967824 COMMON	494605108	KINETIC DESIGN SYS LTD CL A	600 D	0	0	0
ADPT	DTC	39710 Triparty Pledge	7773 COMMON	00651F108	ADAPTEC INC	12500 D	41625	41625	0
KMNL	DTC	39710 Triparty Pledge	6661 COMMON	494607104	KINETIC MINERALS INC	400 D	0	0	0
	DTC	39710 Triparty Pledge	2576485 CBOND	52520KSP3	LEHMAN BROTHERS COMMERCIAL BANK 0% 04/30/10 SPDR	10000 D	9445	9445	0
	DTC	39710 Triparty Pledge	2398931 WARRANT	52520L113	LEHMAN BROS EQUITY INDX 144A WARRANT	10000000 D	0	0	0
	DTC	39710 Triparty Pledge	897875 PREFERRED	456056704	INDRL DEV BK ISRAEL7.50%PRF-D PFD	10 D	0	0	0
	DTC	39710 Triparty Pledge	2405434 WARRANT	52520L147	WTS LBIF CHINA LOW EXERC PRICE WT 144A ON SHENYANG MACHINE TOOL 144A	10000000 D	0	0	0
KFS	DTC	39710 Triparty Pledge	1385279 COMMON	498904103	KINGSWAY FINANCIAL SERVICES	600 D	4764	4764	0
	DTC	39710 Triparty Pledge	2524573 PREFERRED	456056803	INDUSTRIAL DEV BK OF ISRAEL 6% PREF SER C PFD	1062 D	0	0	0
IEAM	DTC	39710 Triparty Pledge	2407541 COMMON	456132208	INDUSTRIAL ENTERPRISES OF AM	300 D	40.5	40.5	0

	DTC	39710 Triparty Pledge	2406722 WARRANT	52520L162	LEHMAN-CW13 ANHUI CONCH CE	5059044 D	0	0	0
	DTC	39710 Triparty Pledge	2406721 WARRANT	52520L170	LEHMAN-CW08 BAOSHAN IRON &	35000000 D	0	0	0
KLRT	DTC	39710 Triparty Pledge	1670181 COMMON	498552108	KLEINERTS INC	750 D	0.075	0.075	0
	DTC	39710 Triparty Pledge	77356 COMMON	498326107	KITTY HAWK INC	2000 D	210	210	0
	DTC	39710 Triparty Pledge	2591877 WARRANT	52520L378	WTS LEHMAN BROS LUXEMBOURG EQUITY FIN S A WTS ON ABG SHIPYARD LTD 144A	12500000 D	0	0	0
	DTC	39710 Triparty Pledge	2485241 WARRANT	52520L386	LEHMAN BROTHERS WTS AC K=1.0E-4 03/08/12 144A	7500000 D	0	0	0
	DTC	39710 Triparty Pledge	772 COMMON	00738C102	ADTEC	16847 D	0	0	0
	DTC	39710 Triparty Pledge	2466181 WARRANT	52520L394	WTS LBFC CALL WARRANT INDIAN BANK 144A DUE 3-8-2012	7500000 D	0	0	0
	DTC	39710 Triparty Pledge	2468403 WARRANT	52520L402	LEHMAN-CW12 IDEA CELLULAR	7450326 D	13768202.45	3442050.612	3442050.612
	DTC	39710 Triparty Pledge	6673 COMMON	498764109	KLYSTRONICS INC	20 D	0	0	0
	DTC	39710 Triparty Pledge	2468404 WARRANT	52520L410	LB WT SHANGHAI ZHENUA 144A 22/3/2012	30000000 D	54930000	13732500	13732500
AEA	DTC	39710 Triparty Pledge	2296437 COMMON	00739W107	ADVANCE AMERICA CASH ADVANCE	3369 D	14318.25	14318.25	0
	DTC	39710 Triparty Pledge	2477356 WARRANT	52520L436	WTS LBFC CHINA LOW EXER PRICE WT ON OFFSHORE OIL ENGR CO 144A 5/8/201	7000000 D	700	175	1
KBIZ	DTC	39710 Triparty Pledge	899194 COMMON	49924N109	KNOWLEDGEBROKER INC	8 D	0.02	0.02	0
	DTC	39710 Triparty Pledge	2477876 WARRANT	52520L444	LEHMAN BROTHERS WTS AC K=1.0E-4 05 LEHMAN BROTHERS WTS AC K=1.0E-4 05/09/1	1388000 D	0	0	0
IACH	DTC	39710 Triparty Pledge	2020495 COMMON	45669R503	INFORMATION ARCHITECTS CORP	719 D	0.719	0.719	0
ADOT	DTC	39710 Triparty Pledge	20594 COMMON	00754V109	ADVANCED OPTICS ELECTRONICS	10000 D	0	0	0
	DTC	39710 Triparty Pledge	2477877 WARRANT	52520L451	LEHMAN BROTHERS WTS AC K=1.0E 144A LEHMAN BROTHERS WTS AC K=1.0E-4 05 144A	4000000 D	0	0	0
	DTC	39710 Triparty Pledge	4118 COMMON	456751106	INFORMATION SCIENCE INC	13600 D	0	0	0
	DTC	39710 Triparty Pledge	2600235 WARRANT	52520L477	WTS LEHMAN BROS EQUITY FIN SA IND LOW EX PR WTS ON NCRG IN	7500000 D	0	0	0
	DTC	39710 Triparty Pledge	9622 COMMON	500453105	KOMAG INC	1700 D	0	0	0
	DTC	39710 Triparty Pledge	2483133 WARRANT	52520L485	LEHMAN-CW12 BHARAT HEAVY E	750000 D	0	0	0
	DTC	39710 Triparty Pledge	4127 COMMON	456798107	INFOTECHNOLOGY INC	22600 D	0	0	0
	DTC	39710 Triparty Pledge	1489937 WARRANT	00762K111	ADVANTAR HOLDINGS CORP	1250 D	112500	112500	0
	DTC	39710 Triparty Pledge	2530392 WARRANT	52520L519	WTS LEHMAN BROS EQTY FIN SAINDIAN LOW EX EX 144A PR WT ONKSO IN	1250000 D	0	0	0
IMTKA	DTC	39710 Triparty Pledge	4133 COMMON	456908300	INFORMATION MGMT TECH -CL A	70 D	0.007	0.007	0
	DTC	39710 Triparty Pledge	2484751 WARRANT	52520L527	LEHMAN BROTHERS WTS AC K=1.0E-4 06 LEHMAN BROTHERS WTS AC K=1.0E-4 06/04/1	7500000 D	0	0	0
IMKTA	DTC	39710 Triparty Pledge	5993 COMMON	457030104	INGLES MARKETS INC -CL A	6167 D	161143.71	161143.71	0
	DTC	39710 Triparty Pledge	2491369 WARRANT	52520L535	LEHMAN-CW12 INDIA CEMENTS	630338 D	0	0	0
	DTC	39710 Triparty Pledge	2493683 WARRANT	52520L550	LEHMAN BROTHERS WTS AC K=1.0 07/10/12	1975000 D	0	0	0
	DTC	39710 Triparty Pledge	2495630 WARRANT	52520L576	LEHMAN-CW12 AMBUJA CEMENTS	20000000 D	61456000	15364000	15364000
	DTC	39710 Triparty Pledge	2495680 WARRANT	52520L584	LEHMAN-CW12 JINDAL SAW LTD	3000000 D	0	0	0
IINL	DTC	39710 Triparty Pledge	4150 COMMON	45764H103	INNOVATION INTL INC	1500 D	0.15	0.15	0
	DTC	39710 Triparty Pledge	2500656 WARRANT	52520L592	LEHMAN CHINA PRICE WNT SICHAUN 144A	15000000 D	0	0	0
	DTC	39710 Triparty Pledge	12761 COMMON	45764M102	INNOTEK CORP-ARK	3250 D	0	0	0
	DTC	39710 Triparty Pledge	2506421 WARRANT	52520L600	LEHMAN BROTHERS WTS AC K=1.0E-4 09/07/12	2000000 D	0	0	0
IVTO	DTC	39710 Triparty Pledge	4162 COMMON	45765P104	INNOVET INC	25600 D	0	0	0
KOP	DTC	39710 Triparty Pledge	2381527 COMMON	50060P106	KOPPERS HOLDINGS INC	9124 D	424539.72	424539.72	0
ARVQX	DTC	39710 Triparty Pledge	186728 COMMON	00808M105	AEROVOX CORP	735 D	0.735	0.735	0
	DTC	39710 Triparty Pledge	2506422 WARRANT	52520L618	LEHMAN BROTHERS WTS AC K=1.0E-4 09/07/12	10000000 D	0	0	0
	DTC	39710 Triparty Pledge	2506420 WARRANT	52520L626	WTS LEHMAN BROS EQUITY FIN S.ANSUEL INDIAN LOW EX PR WRNT DUE 09/07/2012	1000000 D	0	0	0
IHTL	DTC	39710 Triparty Pledge	801229 COMMON	45767W107	INNOVATIVE HOLDINGS & TECH	4993 D	0.4993	0.4993	0
	DTC	39710 Triparty Pledge	2506418 WARRANT	52520L634	LEHMAN BROTHERS WTS AC K=1.0E-4 09/07/12	1300000 D	0	0	0
	DTC	39710 Triparty Pledge	2506419 WARRANT	52520L642	LEHMAN BROTHERS WTS AC K=1.0E-4 09/07/12 144A	6500000 D	0	0	0
	DTC	39710 Triparty Pledge	2507933 WARRANT	52520L659	WTS LEHMAN BROS EQ. FINANCENAXSB IND LOW EX PR WRNT 144A DUE 09/20/2012	2000000 D	0	0	0
	DTC	39710 Triparty Pledge	2508207 WARRANT	52520L675	LEHMAN-CW12 ICICI BANK LTD	1750000 D	0	0	0
	DTC	39710 Triparty Pledge	2507942 WARRANT	52520L683	WTS LEHMAN BROS EQ. FINANCENMICE IND LOW EX PR WRNT 144A DUE 09/20/2012	300000 D	0	0	0
KLCC	DTC	39710 Triparty Pledge	14889 COMMON	501337406	KUSHNER LOCKE CO	1100 D	0	0	0
	DTC	39710 Triparty Pledge	2508209 WARRANT	52520L691	WTS LEHMAN BROS EQ. FINANCENMAST IND LOW EX PR WRNT 144A DUE 09/20/2012	5000000 D	0	0	0
	DTC	39710 Triparty Pledge	4196 COMMON	458108602	INTEGRATED BARTER INTL INC NEW \$0.04 PAR	75 D	0.03	0.03	0
	DTC	39710 Triparty Pledge	12775 PREFERRED	501608202	L&H CAPITAL TRUST I 4.75% 07/01/08 CV PFD 144A	121065 D	0	0	0
LBPLL	DTC	39710 Triparty Pledge	2507935 WARRANT	52520L709	LEHMAN-CW12 PUNJ LLOYD LIM	5000000 D	0	0	0
	DTC	39710 Triparty Pledge	2230178 CBONDCNV	501708A87	L A GEAR INC CONV SUB DEBS 7.75% 11/30/02 CV	500 D	50	50	0
AIRG	DTC	39710 Triparty Pledge	23375 COMMON	00950F205	AIRTECH INTERNATIONAL GROUP	2000 D	0.2	0.2	0
ITAC	DTC	39710 Triparty Pledge	18068 COMMON	45811A101	INTACTA TECHNOLOGIES INC	11400 D	1.14	1.14	0
LBSDL	DTC	39710 Triparty Pledge	2507936 WARRANT	52520L717	LEHMAN-CW12 SANGHI INDUSTR	15000000 D	0	0	0
	DTC	39710 Triparty Pledge	19169 COMMON	501708101	L A GEAR INC ORD	100 D	10	10	0
IHSVQ	DTC	39710 Triparty Pledge	5508 COMMON	45812C106	INTEGRATED HEALTH SERVICES	320 D	0	0	0
	DTC	39710 Triparty Pledge	858296 WARRANT	01071G114	WTS ALLADDIN GAMING	6000 D	1.5	1.5	0
	DTC	39710 Triparty Pledge	2508607 WARRANT	52520L725	LEHMAN BROTHERS WTS AC K=1.0E-4 09/24/12	7500000 D	0	0	0
	DTC	39710 Triparty Pledge	4202 COMMON	458124104	INTEGRATED RESOURCES INC	4890 D	0	0	0
	DTC	39710 Triparty Pledge	2512614 WARRANT	52520L733	LEHMAN BROTHERS WTS AC K=0.0010 09/05/12	17500000 D	0	0	0
	DTC	39710 Triparty Pledge	2512615 WARRANT	52520L741	LEHMAN BROTHERS WTS AC K=1.0E-4 09/05/12	14000000 D	0	0	0
	DTC	39710 Triparty Pledge	2512616 WARRANT	52520L758	LEHMAN BROTHERS WTS AC K=1.0E-4 09/05/12	2500000 D	0	0	0
	DTC	39710 Triparty Pledge	2509699 WARRANT	52520L766	LEHMAN BROTHERS WTS AC K=1.0E-4 09/27/12	9000000 D	0	0	0
	DTC	39710 Triparty Pledge	4215 COMMON	45815W109	INTELOGIC TRACE INC NEW	109768 D	0	0	0
ATI	DTC	39710 Triparty Pledge	15072 COMMON	01741R102	ALLEGHENY TECHNOLOGIES INC	1150 D	51750	51750	0
	DTC	39710 Triparty Pledge	2509923 WARRANT	52520L774	LEHMAN-CW12 RELIANCE ENERG	1500000 D	0	0	0
	DTC	39710 Triparty Pledge	4217 PREFERRED	45815W208	INTELOGIC TRACE INC 10% PFD PFD	12392 D	0.012392	0.012392	0
	DTC	39710 Triparty Pledge	4224 COMMON	01747T102	ALLEGIANCE TELECOM INC	3750 D	0	0	0
	DTC	39710 Triparty Pledge	2510158 WARRANT	52520L782	LEHMAN BROTHERS WTS AC K=1.0E-4 10/01/12	2500000 D	0	0	0
IBCM	DTC	39710 Triparty Pledge	4219 COMMON	458154200	INTELLIGENT BUSINESS COMM CP	300 D	0	0	0
LBUTL	DTC	39710 Triparty Pledge	2510868 WARRANT	52520L790	LEHMAN-CW12 UNITECH LIMITE	5000000 D	0	0	0
	DTC	39710 Triparty Pledge	899274 COMMON	501902100	LSI CORP	2200 D	0.011	0.011	0
LBGIF	DTC	39710 Triparty Pledge	2579490 WARRANT	52520L816	LEHMAN-CW12 POWER GRID COR	15000000 D	0	0	0
LTVQC	DTC	39710 Triparty Pledge	9643 COMMON	501921100	LTV CORP	474 D	0	0	0
LGMLR	DTC	39710 Triparty Pledge	2513323 WARRANT	52520L832	LEHMAN-CW12 GMR INFRASTRUC	1500000 D	32137426.5	8034356.625	8034356.625
AERI	DTC	39710 Triparty Pledge	891 COMMON	01849X100	ALLERION INC	341875 D	0	0	0
	DTC	39710 Triparty Pledge	2464345 WARRANT	52520L840	LEHMAN BROTHERS WTS AC K=1.0E-4 03 LEHMAN BROTHERS WTS AC K=1.0E-4 03/05/1	8000000 D	0	0	0
	DTC	39710 Triparty Pledge	2504050 COMMON	502118102	LPBP INC CLASS A VOTING	3000 D	0.009	0.009	0
IFSAI	DTC	39710 Triparty Pledge	4728 COMMON	458665106	INTERFACE INC-CL A	25766 D	312541.58	312541.58	0
	DTC	39710 Triparty Pledge	2513324 WARRANT	52522M119	LEHMAN BROTHERS WTS AC K=1.0E-4 10 LEHMAN BROTHERS WTS AC K=1.0E-4 10/16/1	200000 D	0	0	0
ILNTQ	DTC	39710 Triparty Pledge	11912 COMMON	458742103	DO NOT USE INTERLIANT INC	4150 D	0	0	0
	DTC	39710 Triparty Pledge	2541116 WARRANT	52522M127	LEHMAN-CW12 DAQIN RAILWAY	7000000 D	0	0	0

	DTC	39710 Triparty Pledge	2514406 WARRANT	52522M135	LEHMAN BROTHERS WTS AC K=1.0E-4 10/26/12	3000000 D	14953125	3738281.25	3738281.25	1
	DTC	39710 Triparty Pledge	2515212 WARRANT	52522M143	LEHMAN BROTHERS WTS AC K=1.0E-4 10/19/12	13500000 D	0	0	0	0
	DTC	39710 Triparty Pledge	2516142 WARRANT	52522M150	LEHMAN-CW12 TELE DATA INFO	12500000 D	0	0	0	0
	DTC	39710 Triparty Pledge	2516146 WARRANT	52522M168	LEHMAN-CW12 SPICE COMMUNIC	25000000 D	0	0	0	0
	DTC	39710 Triparty Pledge	1910093 COMMON	45912V103	INTERNATIONAL BIOFUEL & BIOCHEMICAL CORPORATION	15 D	0.019995		0.019995	0
	DTC	39710 Triparty Pledge	2516144 WARRANT	52522M176	LEHMAN BROTHERS WTS AC K=1.0E-4 10/26/12	25000000 D	0	0	0	0
	DTC	39710 Triparty Pledge	2480776 ETF	57060U506	MARKET VECTORS RUSSIA ETF	9100 D	309582		309582	0
	DTC	39710 Triparty Pledge	24248 COMMON	459157103	INTERNATIONAL BRANDS INC	1 D	0.01		0.01	0
	DTC	39710 Triparty Pledge	2520316 WARRANT	52522M184	LEHMAN-CW12 TECH MAHINDRA	5000000 D	0	0	0	0
	DTC	39710 Triparty Pledge	24249 PREFCONV	459157202	INTERNATIONAL BRANDS INC CV	1 D	0.01		0.01	0
	DTC	39710 Triparty Pledge	2516145 WARRANT	52522M192	LEHMAN-CW12 STERLITE INDUS	10000000 D	0	0	0	0
	DTC	39710 Triparty Pledge	4299 COMMON	459196101	INTERNATIONAL BURGERS NOW LTD	3334 D	0	0	0	0
	DTC	39710 Triparty Pledge	2516153 WARRANT	52522M200	LEHMAN-CW12 STEEL AUTHORIT	50000000 D	0	0	0	0
	DTC	39710 Triparty Pledge	2516152 WARRANT	52522M218	LEHMAN-CW12 INDUSIND BANK	5000000 D	0	0	0	0
	DTC	39710 Triparty Pledge	2516329 WARRANT	52522M226	LEHMAN-CW12 OIL & NATURAL	24598439 D	0	0	0	0
	DTC	39710 Triparty Pledge	7132 COMMON	571432103	MARQUEST RESOURCES CORP CL A	10 D	0.01		0.01	0
	DTC	39710 Triparty Pledge	4312 COMMON	459280103	INTERNATIONAL COMMUNICATIONS	200 D	0	0	0	0
	DTC	39710 Triparty Pledge	2516663 WARRANT	52522M234	LEHMAN-CW12 CONSOLIDATED C	1150000 D	0	0	0	0
	DTC	39710 Triparty Pledge	4314 COMMON	459356101	INTL CONSUMER BR ORD	20800 D	23400		23400	0
	DTC	39710 Triparty Pledge	2516662 WARRANT	52522M242	LEHMAN-CW12 KOUTONS RETAIL	1500000 D	0	0	0	0
	DTC	39710 Triparty Pledge	646827 COMMON	45950Q404	INTERNATIONAL FAST FOOD CORP	231 D	0	0	0	0
	DTC	39710 Triparty Pledge	2517511 WARRANT	52522M259	LEHMAN-CW12 INDIAN OIL COR	24727529 D	0	0	0	0
	DTC	39710 Triparty Pledge	11965 COMMON	45950T101	INTL FIBERCOM INC	450 D	0	0	0	0
	DTC	39710 Triparty Pledge	2517608 WARRANT	52522M267	WTS LEHMAN BROTHERS (LUXEMBOURG) EQUITY FINANCE SACAL WTS ON TATA TELE	30000000 D	0	0	0	0
	DTC	39710 Triparty Pledge	7136 COMMON	573056108	MARTECH USA INC	400 D	0	0	0	0
	DTC	39710 Triparty Pledge	2518760 WARRANT	52522M275	WTS LEHMAN BROTHERS (LUXMB)EQUITY FINANCE SA CAL WTS ON NAGARJUNA CONSTRUCTI	4500000 D	0	0	0	0
	DTC	39710 Triparty Pledge	900335 COMMON	573075108	MARTEN TRANSPORT LTD	2185 D	46016.1		46016.1	0
	DTC	39710 Triparty Pledge	2265157 COMMON	459548103	INTL GAMING MANAGEMENT INC	102100 D	19399		19399	0
	DTC	39710 Triparty Pledge	2519264 WARRANT	52522M283	WTS LEHMAN BRQ(LUX) SA CALL WTS ON CHINA AVIATION OPT	2498392 D	15774597.25	3943649.312	3943649.312	1
	DTC	39710 Triparty Pledge	2520346 WARRANT	52522M291	LEHMAN BROTHERS WTS AC K=1.0E-4 11/15/12	10000000 D	0	0	0	0
	DTC	39710 Triparty Pledge	539545 COMMON	45986B108	INTERNATIONAL META SYSTEMS	2538 D	0.2538		0.2538	0
	DTC	39710 Triparty Pledge	330561 COMMON	515952108	LANDMARK BANK FOR SAVINGS	406 D	0.005278		0.005278	0
	DTC	39710 Triparty Pledge	2521494 WARRANT	52522M309	LEHMAN-CW12 GUANGZHOU KING	1527 D	2848.1604	712.0401	712.0401	1
	DTC	39710 Triparty Pledge	4381 COMMON	460186109	INTERNATIONAL PRODUCTS INC	6 D	0	0	0	0
	DTC	39710 Triparty Pledge	6742 COMMON	515057107	LANDMARK COMMUNITY BANCORP INC	28412 D	2.8412		2.8412	0
	DTC	39710 Triparty Pledge	7139 COMMON	573390101	MARTINEZ & MURPHEY INC	1500 D	0	0	0	0
	DTC	39710 Triparty Pledge	2521495 WARRANT	52522M317	LEHMAN-CW12 SHANGHAI YANHU	1583 D	1689.3776	422.3444	422.3444	1
	DTC	39710 Triparty Pledge	2324827 COMMON	460188105	INTERNATIONAL PRECIOUS MINER	15 D	0	0	0	0
	DTC	39710 Triparty Pledge	2521799 WARRANT	52522M325	LEHMAN-CW12 PETROCHINA CO	10000000 D	0	0	0	0
	DTC	39710 Triparty Pledge	6435 COMMON	460263106	INTL RESEARCH & DEVELOPMENT CORP-DEL	136796 D	0	0	0	0
	DTC	39710 Triparty Pledge	2523464 WARRANT	52522M341	LEHMAN BROTHERS WTS AC K=1.0E-4 11/26/12	10000000 D	0	0	0	0
	DTC	39710 Triparty Pledge	17899 COMMON	573913100	MARVEL ENTERTAINMENT GROUP INC	8100 D	0	0	0	0
	DTC	39710 Triparty Pledge	1670843 CBOND	515547AC1	LANSBOROUGH CORP SR NT 15% 03/31/05	1940 D	1940		1940	0
	DTC	39710 Triparty Pledge	11413 CBOND	46031KA43	INTERNATIONAL SEMI TECH MICROELEC INC SR SECD DISC NTE 0% 8/15/00 11.5% 08/15/03	100000 D	0	0	0	0
	DTC	39710 Triparty Pledge	2523463 WARRANT	52522M358	LEHMAN BROTHERS WTS AC K=1.0E-4 11/26/12	10000000 D	0	0	0	0
	DTC	39710 Triparty Pledge	228964 COMMON	515547107	LANESBOROUGH CORP	274 D	0	0	0	0
	DTC	39710 Triparty Pledge	2523054 WARRANT	52522M408	LEHMAN BROTHERS WTS AC K=1.0E-4 01/02/13 144A	4500000 D	24615000	6153750	6153750	1
	DTC	39710 Triparty Pledge	696438 COMMON	46049K200	INTERNATIONAL TILLEX ENTERPR	6150 D	0	0	0	0
	DTC	39710 Triparty Pledge	2533915 WARRANT	52522M416	LEHMAN-CW13 XINJIANG GOLDW	5000000 D	0	0	0	0
	DTC	39710 Triparty Pledge	6745 CBOND	517455AB7	LAS COLINAS CORP CONDUIT MTG PASS THRU CTF ADJ RTE 10% 06/30/09	102471 D	0	0	0	0
	DTC	39710 Triparty Pledge	2533916 WARRANT	52522M424	LEHMAN-CW13 CHINA PACIFIC	5000000 D	21067175	5266793.75	5266793.75	1
	DTC	39710 Triparty Pledge	898320 COMMON	46058G504	INTERNATIONAL WIRELESS COMMUNICATIONS HLDGS INC	423014 D	0	0	0	0
	DTC	39710 Triparty Pledge	2545333 WARRANT	52522M481	LEHMAN BROTHERS WTS AC K=1.0E-4 02/20/13	12500000 D	38420000	9605000	9605000	1
	DTC	39710 Triparty Pledge	6753 COMMON	51806D100	LASER MORTGAGE MANAGEMENT INC	2700 D	0	0	0	0
	DTC	39710 Triparty Pledge	2568218 WARRANT	52522M515	LEHMAN-CW11 LANDLORD BASKET	1000000 D	0	0	0	0
	DTC	39710 Triparty Pledge	12134 ADR	576879209	MATSUSHITA ELEC IND-SPON ADR	9185 D	176903.1		176903.1	0
	DTC	39710 Triparty Pledge	2574123 WARRANT	52522M531	LEHMAN BROTHERS WTS AC K= 05/07/13 144A	1000000 D	2973600	743400	743400	1
	DTC	39710 Triparty Pledge	16021 COMMON	02461T104	AMERICAN BIOMED INC	3000 D	0	0	0	0
	DTC	39710 Triparty Pledge	2580122 WARRANT	52522M572	LEHMAN BROTHERS WTS AC K=1.0E-4 06/06/13 144A	2500000 D	0	0	0	0
	DTC	39710 Triparty Pledge	2589784 COMMON	02503Y103	AMERICAN CAPITAL LTD	1649 D	42461.75		42461.75	0
	DTC	39710 Triparty Pledge	6760 COMMON	518286109	LATIN FOODS INTL INC	10000 D	0.01		0.01	0
	DTC	39710 Triparty Pledge	2580954 WARRANT	52522M580	LEHMAN-CW13 TATA POWER CO LT	500000 D	0	0	0	0
	DTC	39710 Triparty Pledge	2583030 WARRANT	52522M606	LEHMAN BROTHERS WTS AC K=1.0E-4 06/21/13 144A	1000000 D	0	0	0	0
	DTC	39710 Triparty Pledge	2589985 WARRANT	52522M614	LEHMAN BROTHERS WTS AC K=1.0E-4 07/02/13	1000000 D	0	0	0	0
	DTC	39710 Triparty Pledge	1026 COMMON	02687P100	AMERICAN INTERNATIONAL MARKETING INC	3 D	0	0	0	0
	DTC	39710 Triparty Pledge	6776 COMMON	521784306	LEAK-X ENVIRONMENTAL CORP	1787 D	0.1787		0.1787	0
	DTC	39710 Triparty Pledge	2268006 COMMON	460951106	INTEROIL CORP	700 D	20125		20125	0
	DTC	39710 Triparty Pledge	2581306 MUNIRIB	52522NPV5	LEHMAN TR RI-TRS-P36	25000 D	25000	6250	6250	1
	DTC	39710 Triparty Pledge	181488 COMMON	57790100	MAXAXAM CORP	400 D	0	0	0	0
	DTC	39710 Triparty Pledge	2581321 MUNIRIB	52522NQM4	LEHMAN MUN TR-P43	25000 D	25000	6250	6250	1
	DTC	39710 Triparty Pledge	2043106 COMMON	46114T508	INTERWOVEN INC	5853 D	87795		87795	0
	DTC	39710 Triparty Pledge	5197 COMMON	521863100	LEAP WIRELESS INTERNATIONAL INC	32851 D	0	0	0	0
	DTC	39710 Triparty Pledge	2581322 MUNIRIB	52522NQP7	LEHMAN MUN TR-144A	25000 D	25000	6250	6250	1
	DTC	39710 Triparty Pledge	7227 CBOND	579865AH9	MCCRORY CORP SF S/D-REG- CALLABLE 7.75% 09/15/95	19400 D	0.064602		0.064602	0
	DTC	39710 Triparty Pledge	7233 COMMON	579869108	MCCRORY PARENT LIQUIDATING TRUST-CBI	17 D	0	0	0	0
	DTC	39710 Triparty Pledge	2290392 CBOND	52536PAE8	LEINER HEALTH PRODUCTS INC 11% 06/01/12	305000 D	25221.67		25221.67	0
	DTC	39710 Triparty Pledge	9506 COMMON	461202103	INTUIT INC	6452 D	204786.48		204786.48	0
	DTC	39710 Triparty Pledge	6828 ADR	526689203	LEP GROUP PLC SPONSORED ADR	87200 D	0	0	0	0
	DTC	39710 Triparty Pledge	7245 COMMON	583095203	MEADOW GROUP INC ORD	3155 D	0	0	0	0
	DTC	39710 Triparty Pledge	12024 COMMON	527010102	LESLIE FAY COMPANIES INC	250 D	0	0	0	0
	DTC	39710 Triparty Pledge	1389942 COMMON	58401N102	MED DIVERSIFIED INC	18000 D	0	0	0	0
	DTC	39710 Triparty Pledge	11891 COMMON	46128X107	INVESTAMERICA INC	200 D	0.02		0.02	0
	DTC	39710 Triparty Pledge	181443 REIT	03071L101	AMERIVEST PROPERTIES	92 D	843.64		843.64	0
	DTC	39710 Triparty Pledge	15785 COMMON	527482103	LEVITZ FURNITURE INC	300 D	0	0	0	0

MDGP	DTC	39710 Triparty Pledge	76511 COMMON	584364202 MEDGROUP INC/CALIF	13927 D	1.3927	1.3927	0
	DTC	39710 Triparty Pledge	6474 COMMON	46150T107 INVESTORS FINANCIAL CORP-VA	59639 D	0	0	0
LEXN	DTC	39710 Triparty Pledge	6846 COMMON	529101107 LEXINGTON INDS INC	340 D	0	0	0
MDHG	DTC	39710 Triparty Pledge	2297311 COMMON	584407209 MEDIA HOLDINGS INTERNATIONAL	1 D	0.01	0.01	0
LXIN	DTC	39710 Triparty Pledge	899572 COMMON	529106106 LEXINGTON INSTRS CORP	6 D	0	0	0
	DTC	39710 Triparty Pledge	7272 COMMON	58445H103 MEDIA VISION TECHNOLOGY INC OLD (CTFS PRIOR TO 12/19/94)	169604 D	0	0	0
	DTC	39710 Triparty Pledge	2511639 CBOND	462213AK5 MICADANT PLC 15% 05/01/07	4150000 D	0	0	0
	DTC	39710 Triparty Pledge	2587597 MEDNOTE	524935129 LEHMAN BROTHERS HOLDINGS INC 0% 12/31/09 RIC	388 D	28	7.0	1
MCCC	DTC	39710 Triparty Pledge	22715 COMMON	58446K105 MEDIACOM COMMUNICATIONS-CL A	43531 D	319952.85	319952.85	0
	DTC	39710 Triparty Pledge	7278 REIT	58461M101 MEDICAL PROPERTI ORD	34366 D	0	0	0
	DTC	39710 Triparty Pledge	861821 COMMON	03304B102 ANCHOR GLASS CONTAINER CORP NEW	24 D	0.024	0.024	0
	DTC	39710 Triparty Pledge	17470 COMMON	584642102 MEDICALOGIC/MEDSCAPE INC	1000 D	0	0	0
	DTC	39710 Triparty Pledge	1133 COMMON	03672N100 ANTENNA TV ADS	19 D	125.875	125.875	0
	DTC	39710 Triparty Pledge	6853 COMMON	531731115 LIBERMAN ENTERPRISES INC CTF ELIGIBILITY	200 D	0	0	0
IRNS	DTC	39710 Triparty Pledge	6484 COMMON	463228205 IRONSTONE GROUP INC	6808 D	7488.8	7488.8	0
MXIV	DTC	39710 Triparty Pledge	7284 COMMON	584917108 MEDIVIX INC	4000 D	0	0	0
LFPI	DTC	39710 Triparty Pledge	24295 COMMON	53215R100 LIFEPOINT INC	400 D	0	0	0
IRQB	DTC	39710 Triparty Pledge	6485 COMMON	463349100 IROQUOIS BRANDS LTD	16759 D	0	0	0
APHTQ	DTC	39710 Triparty Pledge	5612 COMMON	03759P101 APHTON CORP	600 D	0.6	0.6	0
MEGFQ	DTC	39710 Triparty Pledge	7288 COMMON	584951107 MEGAFOODS STORES INC	144855 D	0	0	0
LLBO	DTC	39710 Triparty Pledge	2603128 COMMON	53219E808 LIFELINE BIOTECHNOLOGIES INC	1 D	0.009	0.009	0
MDT	DTC	39710 Triparty Pledge	11593 COMMON	585055106 MEDTRONIC INC	13161 D	690557.67	690557.67	0
SCEP	DTC	39710 Triparty Pledge	24315 COMMON	584953103 MEDISYS TECHNOLOGIES INC	1300 D	0	0	0
	DTC	39710 Triparty Pledge	2429249 MEDNOTE	52517PL66 LEHMAN BROTHERS HOLDINGS INC 7% 09/14/21 MTN VAR	50000 D	6.500	1,625.0	1
LESR	DTC	39710 Triparty Pledge	7298 COMMON	585162308 MEGO FINANCIAL CORP	166 D	0.0166	0.0166	0
MTNX	DTC	39710 Triparty Pledge	76196 COMMON	585730104 MELTRONIX INC	5000 D	0	0	0
	DTC	39710 Triparty Pledge	7304 COMMON	585898703 MEMBERS SERVICE CORP NEW \$0.50 PAR	60 D	0	0	0
LCPH	DTC	39710 Triparty Pledge	6868 COMMON	535100101 LINCORP HOLDINGS INC	33 D	0.0033	0.0033	0
IVW	DTC	39710 Triparty Pledge	331269 ETF	464287309 ISHARES S&P 500 GROWTH INDEX	1300 D	78182	78182	0
LNKEW	DTC	39710 Triparty Pledge	2037983 WARRANT	535763114 LINK ENERGY LLC	15 D	0	0	0
	DTC	39710 Triparty Pledge	7321 COMMON	589493105 MERET INC	56744 D	5319.75	5319.75	0
LIOC	DTC	39710 Triparty Pledge	6873 COMMON	536257108 LIONEL CORP	400 D	0	0	0
IWF	DTC	39710 Triparty Pledge	331742 ETF	464287614 ISHARES RUSSELL 1000 GROWTH	274 D	14184.98	14184.98	0
LVNTF	DTC	39710 Triparty Pledge	15887 COMMON	537902108 LIVENT INC	340 D	0	0	0
IJR	DTC	39710 Triparty Pledge	331738 ETF	464287804 ISHARES S&P SMALLCAP 600	231 D	15042.72	15042.72	0
IYY	DTC	39710 Triparty Pledge	331744 ETF	464287846 ISHARES DJ US INDEX FUND	99 D	6132.06	6132.06	0
LGVN	DTC	39710 Triparty Pledge	2566228 COMMON	54140W305 LOGICVISION INC	126 D	119.7	119.7	0
	DTC	39710 Triparty Pledge	6894 COMMON	541535100 LOMAS FINANCIAL CORP NEW	171014 D	0	0	0
	DTC	39710 Triparty Pledge	7335 COMMON	590436101 MERRY-GO-ROUND ENTERPRISES INC	500 D	0	0	0
LSLT	DTC	39710 Triparty Pledge	6898 COMMON	54229R102 LONE STAR LIQUIDATING TRUST	3233600 D	0	0	0
	DTC	39710 Triparty Pledge	7340 COMMON	590846101 MET CAPITAL CORP	2000 D	0.01	0.01	0
	DTC	39710 Triparty Pledge	899772 WARRANT	54387P120 LORAL ORION NETWORK SYS INC WT COM	37625 D	376.25	376.25	0
MEI	DTC	39710 Triparty Pledge	656795 MUNICIP	546418A80 LOUISIANA STATE AGRIC FIN AU-A-REV TAXABLE EXEC LIFE GTD	70000 D	1400	1400	0
LUCFF	DTC	39710 Triparty Pledge	4783 COMMON	591520200 METHUEN ELECTRONICS INC	20503 D	193548.32	193548.32	0
	DTC	39710 Triparty Pledge	2242980 COMMON	549491109 LUCID ENTERTAINMENT INC	2000 D	0	0	0
	DTC	39710 Triparty Pledge	7346 COMMON	591623103 METRO INTERNATIONAL INC	500 D	0	0	0
	DTC	39710 Triparty Pledge	2014940 COMMON	465395952 ITALY FUND INC ESCROW	2768 D	0	0	0
	DTC	39710 Triparty Pledge	12135 COMMON	591647102 METROCALL INC	14660 D	0	0	0
METU	DTC	39710 Triparty Pledge	7351 COMMON	591806104 METROPOLITAN CIRCUITS INC	4025 D	0	0	0
	DTC	39710 Triparty Pledge	7355 COMMON	591911102 METROPOLITAN FED ORD	14911 D	1863.875	1863.875	0
LUMTQ	DTC	39710 Triparty Pledge	17049 COMMON	550260103 LUMINANT WORLDWIDE CORP	800 D	0	0	0
	DTC	39710 Triparty Pledge	899855 COMMON	551716103 LYNTEX INTERNATIONAL INC	20 D	0.0033	0.0033	0
MTB	DTC	39710 Triparty Pledge	9778 COMMON	55261F104 M & T BANK CORP	31539 D	2948896.5	2948896.5	0
	DTC	39710 Triparty Pledge	6509 COMMON	466221207 JM RESOURCES ORD	206 D	0.019982	0.019982	0
	DTC	39710 Triparty Pledge	6965 COMMON	55267M103 MCORP	999 D	0	0	0
	DTC	39710 Triparty Pledge	6511 COMMON	46624D100 JPM INDUSTRIES INC	1279289 D	0	0	0
	DTC	39710 Triparty Pledge	6967 PREFERRED	55267M301 MCORP 0% PERP PFD A AUCT	116 D	0	0	0
	DTC	39710 Triparty Pledge	6968 PREFERRED	55267M400 MCORP 0% PERP PFD B AUCT	119 D	11900	11900	0
	DTC	39710 Triparty Pledge	7402 COMMON	595028101 MICROCOMPUTER ME ORD	1300 D	0.13	0.13	0
MMDV	DTC	39710 Triparty Pledge	7403 COMMON	595089103 MICROMEDICAL DEVICES INC	10000 D	0	0	0
	DTC	39710 Triparty Pledge	183587 CBOND	55269HAE2 MCMS INC 9.75% 12/31/49 B	3500000 D	350	350	0
	DTC	39710 Triparty Pledge	430946 COMMON	55270M108 MSCI INC	57477 D	17.2431	17.2431	0
MEIQ	DTC	39710 Triparty Pledge	6976 COMMON	552712101 MEI DIVERSIFIED INC	129300 D	12.93	12.93	0
MAWS	DTC	39710 Triparty Pledge	12144 COMMON	59523F100 MID-AMERICAN WASTE SYSTEMS	10 D	0	0	0
	DTC	39710 Triparty Pledge	2524578 COMMON	470082207 JAGGED EDGE MTN GEAR INC NEW	8 D	0	0	0
	DTC	39710 Triparty Pledge	6525 COMMON	470236100 JAMCO LTD	2000 D	0	0	0
	DTC	39710 Triparty Pledge	2473555 CBOND	52519CY69 LEHMAN BROTHERS BANK FSB 5.25% 08/06/18 CD	15000 D	0	0	0
	DTC	39710 Triparty Pledge	6526 COMMON	470330101 JAMES MADISON LTD	200 D	0	0	0
	DTC	39710 Triparty Pledge	809156 COMMON	55308U106 JKR HOLDINGS	300 D	0.0099	0.0099	0
	DTC	39710 Triparty Pledge	178968 COMMON	598126100 MIDWAY AIRLINES CORP	3800 D	0	0	0
	DTC	39710 Triparty Pledge	7423 COMMON	598155109 MIDWAY MCKITTRICK OIL CO	411 D	0.009864	0.009864	0
	DTC	39710 Triparty Pledge	1391258 COMMON	553424409 MPTV INC COM	11700 D	0	0	0
	DTC	39710 Triparty Pledge	17055 COMMON	598622108 MIGRATEC INC	111000 D	0	0	0
MMDS	DTC	39710 Triparty Pledge	901319 COMMON	60037M102 MILLENIUM MED SUPPLY CORP	1000 D	10	10	0
	DTC	39710 Triparty Pledge	6544 COMMON	474243102 JEFFERSON NATIONAL BANK WATERTOWN N.Y.	36892 D	0	0	0
MLCRF	DTC	39710 Triparty Pledge	7435 COMMON	60065K101 MILLERS COVE RESOURCES INC	156 D	0	0	0
	DTC	39710 Triparty Pledge	2229996 PREFCONV	476153309 JENNIFER CONVERTIBLES INC AUCT	44 D	4400	4400	0
	DTC	39710 Triparty Pledge	795053 COMMON	47712U103 JET DRILL CANADA INC	55 D	0	0	0
MTICQ	DTC	39710 Triparty Pledge	4763 COMMON	553903105 MTI TECHNOLOGY CORP	25 D	0.025	0.025	0
	DTC	39710 Triparty Pledge	6559 COMMON	477144208 JETBORNE INTERNATIONAL INC NEW	70 D	0	0	0
JAS	DTC	39710 Triparty Pledge	2041510 COMMON	47758P307 JO-ANN STORES INC	12083 D	311378.91	311378.91	0
	DTC	39710 Triparty Pledge	1888549 COMMON	602821100 MINERAL ACCEPTANCE CORP	500 D	0.01	0.01	0
	DTC	39710 Triparty Pledge	6578 COMMON	480237106 JONES PLUMBING SYSTEMS INC	11815 D	1.1815	1.1815	0
	DTC	39710 Triparty Pledge	4789 COMMON	605288208 MISSISSIPPI CHEMICAL CORP	1660 D	0	0	0



JSCFY	DTC	39710 Triparty Pledge	2241913 MUNI	60636XMQ3	MO SFM RES RCPTS-144A	25000 D	64763	64763	0
MZLU	DTC	39710 Triparty Pledge	2306039 ADP	48122U105	SISTEMA JSFC-144A SPONS GDR 144A	100 D	1060	1060	0
	DTC	39710 Triparty Pledge	7481 COMMON	606910107	MIZLOU COMMUNICATIONS	69900 D	0	0	0
MOBI	DTC	39710 Triparty Pledge	2525123 MEDNOTE	5252M0AW7	LEHMAN BROTHERS HOLDINGS INC 8.9% 12/07/22 MTN VAR	200000 D	200,000	50,000.0	50,000.0
MSLG	DTC	39710 Triparty Pledge	2595553 COMMON	60705L204	MOBICLEAR INC	1 D	0.03	0.03	0
	DTC	39710 Triparty Pledge	2446264 COMMON	559071204	MAGELLAN ENERGY LTD	1 D	0.004	0.004	0
	DTC	39710 Triparty Pledge	5184 COMMON	48213P106	JUST FOR FEET INC COM STK	38 D	0	0	0
	DTC	39710 Triparty Pledge	7483 COMMON	607415106	MOBILEMEDIA CORP-CL A	5404 D	0	0	0
JYRA	DTC	39710 Triparty Pledge	15412 COMMON	482228103	JYRA RESEARCH INC	2500 D	0	0	0
MAGMQ	DTC	39710 Triparty Pledge	7038 COMMON	559150206	MAGIC MARKER INDUSTRIES INC	125 D	0	0	0
MGIC	DTC	39710 Triparty Pledge	16147 COMMON	559166103	MAGIC SOFTWARE ENTERPRISES	7 D	15.12	15.12	0
MGRI	DTC	39710 Triparty Pledge	7047 COMMON	559721303	MAGNUM RESOURCES INC	1 D	0.001	0.001	0
	DTC	39710 Triparty Pledge	901424 COMMON	608544102	MOLECULAR SYSTEMS INC	15000 D	0	0	0
KMSI	DTC	39710 Triparty Pledge	539014 CBOND	48258VAF6	KMAT CORP PASS THROUGH TRUST 1995-K1 8.99% 07/05/10 K-1	28000 D	24842.16	24842.16	0
MLTNQ	DTC	39710 Triparty Pledge	6597 COMMON	482580206	KMS INDUSTRIES INC	12 D	0.0012	0.0012	0
MSUG	DTC	39710 Triparty Pledge	11727 COMMON	608712105	MOLTEN METAL TECHNOLOGY INC	100 D	0.1	0.1	0
	DTC	39710 Triparty Pledge	7052 COMMON	560568107	MAINE SUGAR INDUSTRIES INC	1160 D	0.116	0.116	0
	DTC	39710 Triparty Pledge	24304 COMMON	561063108	MALAN REALTY INVESTORS INC	10000 D	0.01	0.01	0
MLDH	DTC	39710 Triparty Pledge	7068 COMMON	561208109	MALLARD COACH CO INC	129060 D	0	0	0
	DTC	39710 Triparty Pledge	7505 COMMON	609395108	MONITERM CORP	64434 D	0	0	0
MANL	DTC	39710 Triparty Pledge	900197 COMMON	562230102	MANCHESTER LIFE & CAS MGMT	10 D	0	0	0
MTEX	DTC	39710 Triparty Pledge	5211 COMMON	563771104	MANNATECH INC	4284 D	16750.44	16750.44	0
	DTC	39710 Triparty Pledge	7509 COMMON	612234104	MONTE CARLO CORP	5000 D	0	0	0
MNHMA	DTC	39710 Triparty Pledge	7094 COMMON	564685105	MANUFACTURED HOMES INC-CL A	70576 D	0	0	0
	DTC	39710 Triparty Pledge	7511 COMMON	612301101	MONTEBELLO ORD	4 D	0	0	0
	DTC	39710 Triparty Pledge	182081 COMMON	566244109	MARCHFIRST INC	2000614 D	0	0	0
	DTC	39710 Triparty Pledge	1760138 COMMON	566536306	MAREX INC	300 D	0.0099	0.0099	0
MRGX	DTC	39710 Triparty Pledge	900283 COMMON	566600102	MARGAUX INC WITH DUE BILLS	1000 D	0	0	0
	DTC	39710 Triparty Pledge	4431 MEDNOTE	61688AAx6	JP MORGAN & CO INC/OLD 6% 01/15/09 MTNA	49000 D	49183.75	49183.75	0
	DTC	39710 Triparty Pledge	900299 CBOND	56845JAC3	MARINER HEALTH GROUP INC 9.5% 04/01/06 B	450000 D	0	0	0
MAFCA	DTC	39710 Triparty Pledge	7123 COMMON	570323105	MARITIME FRUIT CARRIERS LTD	100 D	0	0	0
MCCI	DTC	39710 Triparty Pledge	2497605 COMMON	57058N109	INNOVATION HOLDINGS	1 D	0.0002	0.0002	0
MBOI	DTC	39710 Triparty Pledge	7529 COMMON	619027105	MORSE BOULGER INTL CORP	64550 D	6.455	6.455	0
MDCM	DTC	39710 Triparty Pledge	12125 COMMON	61910V102	MORTGAGE.COM INC	10367 D	0	0	0
	DTC	39710 Triparty Pledge	901894 COMMON	621026103	MOUNT CLEMENS CORP	100 D	0.01	0.01	0
MTEI	DTC	39710 Triparty Pledge	181360 COMMON	624011102	MOUNTAIN ENERGY INC	500 D	0	0	0
	DTC	39710 Triparty Pledge	2582113 WARRANT	624581112	MOVIE GALLERY IN WTS K= 05/15/15	442 D	0.00442	0.00442	0
	DTC	39710 Triparty Pledge	7548 COMMON	624624102	MOVIEAMATIC IND ORD	2200 D	0	0	0
	DTC	39710 Triparty Pledge	7554 COMMON	62545P106	MULTIPLEX SERVICES INC	806 D	0	0	0
MYTNQ	DTC	39710 Triparty Pledge	23201 COMMON	626890109	MYTURN.COM INC	5000 D	0	0	0
	DTC	39710 Triparty Pledge	7579 COMMON	628712986	NAB ASSET CORP LIQUIDATING TR UNITS (NON-TRANSFERABLE)	1229 D	0.035641	0.035641	0
NCAMF	DTC	39710 Triparty Pledge	7580 COMMON	628800104	NCA MINERALS CORP	600 D	0.0102	0.0102	0
	DTC	39710 Triparty Pledge	7592 COMMON	628914103	NESB CORP	122566 D	7660.375	7660.375	0
EGOV	DTC	39710 Triparty Pledge	1658716 COMMON	62914B100	NIC INC	1875 D	13575	13575	0
NPST	DTC	39710 Triparty Pledge	7505 COMMON	629366105	NPS TECHNOLOGIES GROUP INC	2000 D	0	0	0
NXWQX	DTC	39710 Triparty Pledge	540692 COMMON	629478108	NX NETWORKS	100 D	0	0	0
NABI	DTC	39710 Triparty Pledge	1449078 COMMON	629519109	NABI BIOPHARMACEUTICALS	26309 D	144699.5	144699.5	0
	DTC	39710 Triparty Pledge	7616 COMMON	629775206	NAHAMA & WEAGANT ENERGY CO NEW	20000 D	0	0	0
NAPS	DTC	39710 Triparty Pledge	2297222 COMMON	630797108	NAPSTER INC	5187 D	13382.46	13382.46	0
	DTC	39710 Triparty Pledge	7645 COMMON	636807109	NATIONAL LUMBER & SUPPLY INC	1800 D	0	0	0
NMDX	DTC	39710 Triparty Pledge	7648 COMMON	636911109	NATIONAL MEDPLEX CORP	2000 D	0	0	0
NTJG	DTC	39710 Triparty Pledge	7656 COMMON	637410101	NATIONAL RESOURCE GROUP INC	2000 D	0	0	0
	DTC	39710 Triparty Pledge	5669 COMMON	638588103	NATIONSRENT INC	5500 D	0	0	0
NLSI	DTC	39710 Triparty Pledge	7670 COMMON	638654103	NATIONWIDE LEGAL SERVICES	12300 D	0	0	0
	DTC	39710 Triparty Pledge	969638 COMMON	638841205	NATURA ENERGY CORP NEW	25 D	0	0	0
NAWL	DTC	39710 Triparty Pledge	967668 COMMON	63902Q109	NATUREWELL INC	300 D	0.3	0.3	0
NAVR	DTC	39710 Triparty Pledge	5232 COMMON	639208107	NAVARRE CORP	100 D	154	154	0
	DTC	39710 Triparty Pledge	678470 PREFERRED	639515402	NEBCO EVANS HOLDING CO 11.25% 03/01/08 PFD	20998 D	25.1976	25.1976	0
	DTC	39710 Triparty Pledge	540588 COMMON	640506101	NEON COMMUNICATIONS INC	1000 D	0	0	0
NEOSQ	DTC	39710 Triparty Pledge	7693 COMMON	64064R109	NEOSTAR RETAIL GROUP INC	6848 D	0.6848	0.6848	0
NTPL	DTC	39710 Triparty Pledge	16756 COMMON	641147103	NETPLEX GROUP INC	250 D	0.25	0.25	0
NBIX	DTC	39710 Triparty Pledge	19189 COMMON	64125C109	NEUROCRINE BIOSCIENCES INC	12472 D	67473.52	67473.52	0
	DTC	39710 Triparty Pledge	7723 COMMON	643768104	NEW DIMENSIONS LEARNING CORP	200 D	0	0	0
	DTC	39710 Triparty Pledge	7758 CBOND	647616AA9	NEW ORLEANS GREAT NORTHERN RR 5% 07/01/32	2000 D	1148.0238	1148.0238	0
NWLLQ	DTC	39710 Triparty Pledge	20207 ADP	648867109	NEW TEL LIMITED-SPON ADP	6500 D	0.65	0.65	0
	DTC	39710 Triparty Pledge	1068588 COMMON	649440104	NEW YORK CITY SHOES INC	1600 D	0	0	0
NYB	DTC	39710 Triparty Pledge	679768 COMMON	649445103	NEW YORK COMMUNITY BANCORP	12355 D	253277.5	253277.5	0
	DTC	39710 Triparty Pledge	7844 COMMON	650097108	NEW YORK TELECOMPUTING & VIDEOTEX CORP	10000 D	1	1	0
	DTC	39710 Triparty Pledge	2213798 CBOND/CNV	65033FA56	NETEL PARTNERS INC 1.5% 11/15/08 CV *	5000 D	11158.95	11158.95	0
	DTC	39710 Triparty Pledge	7869 COMMON	653346106	NICAL TECHNOLOGY LTD	2 D	0	0	0
NINE	DTC	39710 Triparty Pledge	2294228 ADP	654407105	NINETOWNS INTERNET TECH-ADS	292 D	546.04	546.04	0
	DTC	39710 Triparty Pledge	7895 PREFERRED	65531N209	NOMAS CORP NEV PFD SER A PFD	135923 D	0	0	0
	DTC	39710 Triparty Pledge	7909 COMMON	655650100	NORTANKERS INC	900 D	0	0	0
MZZ	DTC	39710 Triparty Pledge	2417998 ETF	74347R859	ULTRASHORT MIDCAP400 PROSHAR	305 D	17156.25	17156.25	0
NARL	DTC	39710 Triparty Pledge	7924 COMMON	650777103	NORTH AMERICAN RECYCLING SYS	88000 D	8.8	8.8	0
	DTC	39710 Triparty Pledge	2032939 CBOND	665585JP1	NORTHERN PACIFIC CORP 3% 01/01/47	1000 D	562.82811	562.82811	0
	DTC	39710 Triparty Pledge	7943 COMMON	666408109	NORTHGATE COMPUTER CORP	300 D	0	0	0
	DTC	39710 Triparty Pledge	5274 COMMON	74437C101	PSINET INC	351654 D	0	0	0
	DTC	39710 Triparty Pledge	76176 CBOND	668367AD7	NORTHWESTERN STEEL & WIRE CO 9.5% 06/15/01	4010000 D	401	401	0
PURE	DTC	39710 Triparty Pledge	2546154 COMMON	746218106	PURE BIOSCIENCE	20 D	80.2	80.2	0
PURH	DTC	39710 Triparty Pledge	2402502 COMMON	746229106	PURE H2O INC	1 D	0.001	0.001	0
NOVVQ	DTC	39710 Triparty Pledge	7961 COMMON	670096106	NOVO CORP	2000 D	0.2	0.2	0
	DTC	39710 Triparty Pledge	903872 COMMON	67018K104	NU-MED INC NEW	298 D	0	0	0
QTLE	DTC	39710 Triparty Pledge	8712 COMMON	746906106	QANTEL CORP	300 D	0	0	0

NLS	DTC	39710 Triparty Pledge	2383227 COMMON	67020Q107 NTELOS HOLDINGS CORP	3445 D	99767.2	99767.2	0
QNTX	DTC	39710 Triparty Pledge	8725 COMMON	747275105 QINTEX ENTERTAINMENT INC	320 D	0	0	0
PTTPY	DTC	39710 Triparty Pledge	1439305 ADR	69365W103 TOBA PULP LESTARI TBK-SP ADR	227 D	21.792	21.792	0
	DTC	39710 Triparty Pledge	7970 COMMON	67053K100 NUMERICA FINL CO	84064 D	420.32	420.32	0
	DTC	39710 Triparty Pledge	8210 COMMON	693716102 PACAD INC	300 D	0.03	0.03	0
QUAD	DTC	39710 Triparty Pledge	9730 COMMON	747309102 QUADREX CORP	270770 D	27.077	27.077	0
NRGDO	DTC	39710 Triparty Pledge	7977 COMMON	670609106 NUTRI BEVCO INC	5000 D	0	0	0
NYCL	DTC	39710 Triparty Pledge	7983 COMMON	670660109 NYCAL CORPORATION	50 D	0	0	0
PCLO	DTC	39710 Triparty Pledge	2410261 COMMON	69372L850 PACEL CORP	1 D	0.0001	0.0001	0
QTCHQ	DTC	39710 Triparty Pledge	25073 COMMON	74762K306 QUANTECH LTD	1000 D	0.1	0.1	0
	DTC	39710 Triparty Pledge	8213 COMMON	69373G108 PACESETTER HOMES INC	24300 D	0.0729	0.0729	0
QSTI	DTC	39710 Triparty Pledge	20819 COMMON	747936102 QUESTEC INC	40107 D	0	0	0
JTP	DTC	39710 Triparty Pledge	1664203 CEF	67071S101 NUVEEN QUALITY PREFERRED INC	19584 D	140025.6	140025.6	0
	DTC	39710 Triparty Pledge	8224 COMMON	69423D105 PACIFIC ENGINEERED MATERIALS INC	41000 D	0	0	0
PFHO	DTC	39710 Triparty Pledge	2582046 COMMON	69439P209 PACIFIC HEALTH CARE ORG INC	100 D	60	60	0
QTRAQ	DTC	39710 Triparty Pledge	535558 COMMON	748337102 QENTRA NETWORKS INC	1000 D	0	0	0
	DTC	39710 Triparty Pledge	2242900 CMO	67087TC22 OAKWOOD MORTGAGE INVESTORS INC 8.29% 09/15/31 D	4000000 D	0	0	0
	DTC	39710 Triparty Pledge	8239 COMMON	694911108 PACIFIC STAR COMMUNICATIONS CORP	4000 D	0.008	0.008	0
	DTC	39710 Triparty Pledge	8246 COMMON	695533109 PAGE PETROLEUM LTD	1556 D	0	0	0
ORAE	DTC	39710 Triparty Pledge	24400 COMMON	671009108 ORA ELECTRONICS INC	5601 D	0.5601	0.5601	0
	DTC	39710 Triparty Pledge	8249 COMMON	695624106 PAIN SUPPRESSION LABS INC	2300 D	0.23	0.23	0
OKWHQ	DTC	39710 Triparty Pledge	1068961 COMMON	674098207 OAKWOOD HOMES CORP	61 D	0	0	0
PIUTO	DTC	39710 Triparty Pledge	8251 COMMON	695790105 PAIUTE OIL & MINING CORP	4484 D	0	0	0
RBRQ	DTC	39710 Triparty Pledge	8755 COMMON	749265104 RB ROBOT CORPORATION	200 D	0	0	0
	DTC	39710 Triparty Pledge	712394 CBONDCNV	749412AA0 RDM SPORTS GROUP INC 8% 08/15/03 CV	5000 D	75	75	0
PNA	DTC	39710 Triparty Pledge	8258 COMMON	697757102 PAN AM CORP	6045 D	0	0	0
ODSA	DTC	39710 Triparty Pledge	904100 COMMON	675853105 ODESSA FOODS INTL INC	5 D	0.01	0.01	0
RLI	DTC	39710 Triparty Pledge	8760 COMMON	74961D103 RLI INC	50000 D	0	0	0
	DTC	39710 Triparty Pledge	678477 COMMON	697921104 PAN SMAK PIZZA INC-ORD	3200 D	0.0192	0.0192	0
	DTC	39710 Triparty Pledge	8262 CBOND	698057AQ9 PAN AMERICAN WORLD AIRWAYS INC SR DEB-REGD 13.5% 05/01/03	110000 D	0.0198	0.0198	0
RES	DTC	39710 Triparty Pledge	4870 COMMON	749605106 RBC INC	6756 D	119243.4	119243.4	0
	DTC	39710 Triparty Pledge	8263 CBOND	698057AR7 PAN AMERICAN WORLD AIRWAYS SR DEBS-REGD 15% 04/15/04	143000 D	0.01001	0.01001	0
	DTC	39710 Triparty Pledge	8264 CBONDCNV	698057AS5 PAN AM CORP 9% 09/01/10 CV	10000 D	0	0	0
PNOIQ	DTC	39710 Triparty Pledge	17947 COMMON	698106101 DO NOT USE PANACO INC	16526 D	0	0	0
	DTC	39710 Triparty Pledge	906981 CBOND	74972EAH1 RSL COMMUNICATIONS PLC 12% 11/01/08	10000 D	100	100	0
PABN	DTC	39710 Triparty Pledge	25063 COMMON	69829X101 PANAMERICAN BANCORP	5900 D	0	0	0
	DTC	39710 Triparty Pledge	8028 COMMON	676221104 OFFICE PRODUCTS OF AMERICA INC CL A	42500 D	0	0	0
OILN	DTC	39710 Triparty Pledge	904155 COMMON	677877102 OIL INTERNATIONAL LTD	50 D	0	0	0
	DTC	39710 Triparty Pledge	8768 COMMON	749748109 R V A CORP	330 D	0	0	0
	DTC	39710 Triparty Pledge	905330 COMMON	69912K990 PARAGON TRADE BRANDS INC ESCROW	4100 D	0	0	0
PRAT	DTC	39710 Triparty Pledge	905338 COMMON	699370102 PARATECH INTL INC	4000 D	0	0	0
	DTC	39710 Triparty Pledge	8056 MUNI	678864K81 OK SFH-SER AS-144A	10000 D	10000	10000	0
	DTC	39710 Triparty Pledge	905340 COMMON	699610101 PARIS INDS CORP	20 D	0.01	0.01	0
	DTC	39710 Triparty Pledge	2482721 MUNI	700404A44 PARK CTR CMNTY DEV	12350000 D	10352140.5	10352140.5	0
RDNP	DTC	39710 Triparty Pledge	8770 COMMON	750238107 RADIAN PETROLEUM CORP	2000 D	0	0	0
RALO	DTC	39710 Triparty Pledge	8777 COMMON	750490104 RADLON INCORPORATED	100 D	0	0	0
	DTC	39710 Triparty Pledge	8075 COMMON	681908109 OMNIMAX ORD	4300 D	0.43	0.43	0
	DTC	39710 Triparty Pledge	8284 PREFERED	699610200 PARIS INDS CORP PFD A PFD	20 D	0.01	0.01	0
PRXQO	DTC	39710 Triparty Pledge	180933 COMMON	700678105 PARK PHARMACY CORPORATION	75 D	0.009975	0.009975	0
RWKSQ	DTC	39710 Triparty Pledge	19679 COMMON	750789109 RAILWORKS CORP	5000 D	0.5	0.5	0
	DTC	39710 Triparty Pledge	8291 COMMON	701033102 PARKER AUTOMOTIVE CORP	1000 D	0	0	0
OALP	DTC	39710 Triparty Pledge	904210 COMMON	682069208 OMEGA ALPHA INC	50 D	0.01	0.01	0
OITI	DTC	39710 Triparty Pledge	8085 COMMON	682108105 OMNI INTERNATIONAL TRADING	29070 D	0	0	0
PART	DTC	39710 Triparty Pledge	1168624 COMMON	702140203 PARTS.COM INC	100 D	0.01	0.01	0
	DTC	39710 Triparty Pledge	8792 COMMON	751339102 RAMAGON TOYS INC	200 D	0.01	0.01	0
	DTC	39710 Triparty Pledge	1225954 COMMON	702896101 PATAGONIA CORP	100 D	0.01	0.01	0
OTEI	DTC	39710 Triparty Pledge	8096 COMMON	682124102 OMNITEC INC	15100 D	1.51	1.51	0
	DTC	39710 Triparty Pledge	21822 COMMON	703014100 PATCHGEAR.COM INC	1000 D	0	0	0
RCOCQ	DTC	39710 Triparty Pledge	2293810 COMMON	75156P207 RAMP CORP	841 D	16.82	16.82	0
	DTC	39710 Triparty Pledge	8304 COMMON	703193102 PATHE COMMS	14300 D	0	0	0
	DTC	39710 Triparty Pledge	8795 COMMON	751571100 RAMPART GENERAL	2000 D	0.02	0.02	0
PHID	DTC	39710 Triparty Pledge	8305 COMMON	703198101 PATHE INDUSTRIES INC	100 D	0	0	0
	DTC	39710 Triparty Pledge	8799 WARRANT	752196113 WTS RAND INFORMATION SYSTEMS INC	20 D	0.01	0.01	0
	DTC	39710 Triparty Pledge	181034 WARRANT	70321G117 WTS PATHNET INC	31200 D	312	312	0
RNIYF	DTC	39710 Triparty Pledge	179030 COMMON	68243R104 ONEFAMILY.COM INC RESTRICTED	2000 D	1680	1680	0
ONTAQ	DTC	39710 Triparty Pledge	1656049 COMMON	75281F108 RANGE ENERGY INC	333 D	0.0333	0.0333	0
	DTC	39710 Triparty Pledge	8104 COMMON	682655105 ONEITA INDUSTRIES INC	1000 D	0	0	0
	DTC	39710 Triparty Pledge	904254 CBOND	682735113 ONO FINANCE P 0% 05/31/09 144A ASCT ONO FINANCE PLC 0% 05/31/09 144A ASCT	2000 D	0.2	0.2	0
	DTC	39710 Triparty Pledge	1068994 COMMON	750365101 PAUL SAMUEL ASSOCIATES INC	50 D	0	0	0
RSCL	DTC	39710 Triparty Pledge	8819 COMMON	754054104 RASCALS UNLIMITED INC	1000 D	0.1	0.1	0
PATV	DTC	39710 Triparty Pledge	8311 COMMON	704324102 PAY TELEVISION CORP	160 D	8	8	0
	DTC	39710 Triparty Pledge	1169349 COMMON	683413108 OOM PAUL CONSOLIDATED MINING CO	100 D	0	0	0
PCSH	DTC	39710 Triparty Pledge	24438 COMMON	704378405 PAYLESS CASHWAYS INC	20000 D	0	0	0
REAG	DTC	39710 Triparty Pledge	8827 COMMON	754900108 REA GOLD CORP	12350 D	0	0	0
	DTC	39710 Triparty Pledge	904514 COMMON	683817100 OPTEL INC 144A	18325 D	1.007875	1.007875	0
OPMHQ	DTC	39710 Triparty Pledge	8119 COMMON	683891105 OPTO MECHANIK INC	22335 D	2.2335	2.2335	0
	DTC	39710 Triparty Pledge	2339663 COMMON	75605W100 REALMARK ACQUISITIONS II LLC UNIT CL A	106 D	0.009964	0.009964	0
	DTC	39710 Triparty Pledge	535763 ADR	70522M103 PECOM ENERGIA S A SPONSORED ADR REPSTG 2 CL B SH	185 D	572.39	572.39	0
RCLA	DTC	39710 Triparty Pledge	8842 COMMON	756215208 RECLAIM INC	200 D	0	0	0
ORTK	DTC	39710 Triparty Pledge	8132 COMMON	686161100 ORETEK INC	25 D	0	0	0
PIND	DTC	39710 Triparty Pledge	14625 COMMON	70557P104 PEGASUS INDUSTRIES INC	20 D	0	0	0
	DTC	39710 Triparty Pledge	8133 COMMON	686165101 ORFA CORP OF AMERICA	4300 D	0	0	0
	DTC	39710 Triparty Pledge	2344794 COMMON	75866G109 DO NOT USE REFCO INC	188 D	0	0	0
RGCM	DTC	39710 Triparty Pledge	8864 COMMON	758756308 REGAL COMMUNICATIONS CORP	142498 D	0	0	0

RGCI	DTC	39710 Triparty Pledge	21258 COMMON	758865109 REGENT COMMUNICATIONS INC	174 D	156.426	156.426	0
	DTC	39710 Triparty Pledge	8870 COMMON	758915102 REGENT AIR CORP	3100 D	0.0155	0.0155	0
PNGN	DTC	39710 Triparty Pledge	905462 COMMON	707075305 PENGUIN GROUP INC	75 D	0.0075	0.0075	0
REGC	DTC	39710 Triparty Pledge	907142 COMMON	759000102 REGINA COMPANY INC	5000 D	0	0	0
	DTC	39710 Triparty Pledge	8326 COMMON	707630109 PENN STAR OIL CORP	1008 D	0	0	0
	DTC	39710 Triparty Pledge	1709304 CBOND	759526AD6 RELIANT BUILDING PRODUCTS 12.375% 05/01/49	1500000 D	150	150	0
RMBR	DTC	39710 Triparty Pledge	8877 COMMON	759535206 REMBRANDT COSMETICS CORP	250 D	0.0625	0.0625	0
OOGS	DTC	39710 Triparty Pledge	8151 COMMON	689019206 OTIS OIL & GAS CORP	50 D	0	0	0
	DTC	39710 Triparty Pledge	8333 COMMON	708713102 PENNSYLVANIA ENGINEERING CORP	11325 D	0	0	0
	DTC	39710 Triparty Pledge	1232083 CBONDCNV	690020AD4 OUTBOARD MARINE CORP 7% 07/01/02 CV	10000 D	1	1	0
PNSR	DTC	39710 Triparty Pledge	2583497 COMMON	709566103 PENSADOR RESOURCES INC	17 D	4.25	4.25	0
OTRI	DTC	39710 Triparty Pledge	8154 COMMON	690128103 OUTRIGHT INDUSTRIES INC	800 D	0.08	0.08	0
OVAB	DTC	39710 Triparty Pledge	8155 COMMON	690134101 OVABLOC INC	280 D	0.01008	0.01008	0
	DTC	39710 Triparty Pledge	8342 COMMON	709618102 PENTA SYSTEMS INTL INC	1400 D	0	0	0
	DTC	39710 Triparty Pledge	8157 COMMON	690318100 OVERMYER CORP	7700 D	0	0	0
ROI	DTC	39710 Triparty Pledge	8910 COMMON	761058106 RESERVE INDUSTRIES CORP	9800 D	0	0	0
MOVQ	DTC	39710 Triparty Pledge	8351 COMMON	713658201 PEREGRINE ENTERTAINMENT LTD	366 D	0	0	0
	DTC	39710 Triparty Pledge	6089 COMMON	71366Q101 PEREGRINE SYSTEMS INC	8 D	0	0	0
	DTC	39710 Triparty Pledge	8357 CBONDCNV	714275AA2 PERPETUAL FINANCIAL CORP 7.25% 05/15/11 CV	5000 D	0	0	0
	DTC	39710 Triparty Pledge	8358 COMMON	714275104 PERPETUAL FINANC	179043 D	5595.09375	5595.09375	0
PGAI	DTC	39710 Triparty Pledge	8184 COMMON	69331D106 PGI INC	238 D	0	0	0
	DTC	39710 Triparty Pledge	538862 CBONDCNV	693344AC7 PHP HEALTHCARE CORPORATION SUB DEB CV 6.5% 12/15/02 CV	1146000 D	114.6	114.6	0
	DTC	39710 Triparty Pledge	8945 COMMON	762071207 RHEOLOGICAL SYSTEMS INC-NEW	20 D	0	0	0
PBR	DTC	39710 Triparty Pledge	536514 ADR	71654V408 PETROLEO BRASILEIRO S.A.-ADR	9280 D	439129.6	439129.6	0
	DTC	39710 Triparty Pledge	907987 CBOND	762430AC0 RHYTHMS NETCONNECTIONS INC 13.5% 05/15/08 B STEP	39643000 D	0	0	0
RTHMQ	DTC	39710 Triparty Pledge	5289 COMMON	762430205 RHYTHMS NETCONNECTIONS INC	3780 D	0	0	0
	DTC	39710 Triparty Pledge	2235881 CBOND	765635AA5 RICKEL HOME CENTERS 13.5% 12/15/01	25000 D	0	0	0
	DTC	39710 Triparty Pledge	1068593 COMMON	693442105 PMC-POWDERED METALS CORP	100 D	0	0	0
	DTC	39710 Triparty Pledge	14684 COMMON	716950100 PHARMAPRINT INC	2000 D	0	0	0
	DTC	39710 Triparty Pledge	905649 CBOND	717113AA2 PHAR-MOR INC 11.72% 09/11/02	43306 D	1732.24	1732.24	0
RHI	DTC	39710 Triparty Pledge	8981 COMMON	770323103 ROBERT HALF INTL INC	11427 D	321555.78	321555.78	0
RHHBY	DTC	39710 Triparty Pledge	7446 ADR	771195104 ROCHE HOLDINGS LTD-SPONS ADR	1 D	81.302	81.302	0
	DTC	39710 Triparty Pledge	9006 COMMON	774852107 RODDY RESOURCES INC	400 D	0	0	0
RNNM	DTC	39710 Triparty Pledge	2575029 COMMON	77633T109 RONN MOTOR COMPANY	1 D	0.66	0.66	0
RNPYQ	DTC	39710 Triparty Pledge	9012 COMMON	776385106 ROONEY PACE GROUP INC	6000 D	0	0	0
PXSY	DTC	39710 Triparty Pledge	8405 COMMON	719088502 PHOENIX LASER SYSTEMS INC	88800 D	0	0	0
AJRL	DTC	39710 Triparty Pledge	9018 COMMON	778276105 ROSS (A.J.) LOGISTICS INC	731 D	0	0	0
	DTC	39710 Triparty Pledge	17092 COMMON	71940K109 PHYSICIAN COMPUTER NETWORK INC	412350 D	0	0	0
	DTC	39710 Triparty Pledge	25546 COMMON	71941S101 PHYSICIANS RESOURCE GROUP INC	75000 D	0	0	0
	DTC	39710 Triparty Pledge	25083 PREFERRED	780097879 ROYAL BANK OF SCOTLAND GROUP PLC 7.25% PERP PFD H	38 D	581.4	581.4	0
	DTC	39710 Triparty Pledge	8418 COMMON	720142108 PIEDMONT FEDERAL CORP	20643 D	0	0	0
PEPI	DTC	39710 Triparty Pledge	8422 COMMON	720886304 PIEZO ELECTRIC PRODUCTS INC	80 D	0	0	0
ROAL	DTC	39710 Triparty Pledge	9037 COMMON	780749107 ROYALE GROUP LTD	400 D	0.04	0.04	0
PHXT	DTC	39710 Triparty Pledge	8407 COMMON	719095101 PHOENIX MEDICAL TECHNOLOGY	19400 D	0	0	0
	DTC	39710 Triparty Pledge	9039 COMMON	780907101 ROYAL PALM SAVINGS BANK WEST PALM BEACH FLA (FORMERLY ROYAL BEACH SAVINGS ASSN)	20000 D	0	0	0
	DTC	39710 Triparty Pledge	12271 COMMON	721501104 PILLOWTEX CORP	1000 D	8500	8500	0
	DTC	39710 Triparty Pledge	1711801 CBOND	7215019B2 PWTX 10.0 11/15/2006	3600000 D	36	36	0
	DTC	39710 Triparty Pledge	1668341 WARRANT	721506111 WTS PILLOWTEX CORPORATION NEW	273800 D	2738	2738	0
	DTC	39710 Triparty Pledge	905811 COMMON	723337101 PINETREE COMPUTER SYSTEMS INC	350 D	0.01995	0.01995	0
	DTC	39710 Triparty Pledge	9048 COMMON	783877103 SBT CORP ORD	16727 D	0	0	0
SFEM	DTC	39710 Triparty Pledge	9063 COMMON	784125106 SFE TECHNOLOGIES	348935 D	0	0	0
SGII	DTC	39710 Triparty Pledge	24510 COMMON	784185209 SGI INTERNATIONAL	20000 D	0	0	0
	DTC	39710 Triparty Pledge	8439 COMMON	723876108 PIONEER SAVINGS BANK FSB	47887 D	0	0	0
PIST	DTC	39710 Triparty Pledge	8440 COMMON	723886107 PIONEER SYSTEMS INC	16500 D	0	0	0
SDY	DTC	39710 Triparty Pledge	2368077 ETF	78464A763 SPDR S&P DIVIDEND ETF	99 D	5217.3	5217.3	0
PSUG	DTC	39710 Triparty Pledge	179295 COMMON	727557100 PLASTIC SURGERY CO	1250 D	0.125	0.125	0
STEC	DTC	39710 Triparty Pledge	2468911 COMMON	784774101 STEC INC	13186 D	112081	112081	0
	DTC	39710 Triparty Pledge	8466 COMMON	729513101 PLYMOUTH FIVE CENTS SAVINGS BANK-MASS	53933 D	0	0	0
STSY	DTC	39710 Triparty Pledge	9082 COMMON	784830101 ST SYSTEMS INC	1000 D	0.1	0.1	0
PCNR	DTC	39710 Triparty Pledge	8472 COMMON	73037P108 POCAN INC	13271 D	1.3271	1.3271	0
	DTC	39710 Triparty Pledge	20057 CBONDCNV	784849AC5 SONICBLUE INC 5.75% 10/01/03 CV	1167000 D	245.07	245.07	0
	DTC	39710 Triparty Pledge	8477 COMMON	731095105 POLAROID CORP	4328 D	0	0	0
PFLY	DTC	39710 Triparty Pledge	8479 COMMON	731113106 POLIFLY FINANCIAL CORP	15400 D	5775	5775	0
SFAD	DTC	39710 Triparty Pledge	20215 COMMON	786416107 SAFE TECHNOLOGIES INTERNATIONAL INC	550 D	0.11	0.11	0
PERR	DTC	39710 Triparty Pledge	8495 COMMON	732852108 POPE EVANS & ROBBINS INC	107150 D	0	0	0
DBC	DTC	39710 Triparty Pledge	2425446 ETF	73935S105 POWERSHARES DB COMMODITY IND	548 D	18856.68	18856.68	0
	DTC	39710 Triparty Pledge	8523 COMMON	739423101 PRAGMA BIO-TECH INC	200 D	0	0	0
TDCM	DTC	39710 Triparty Pledge	25900 COMMON	740061106 PRE-CELL SOLUTIONS INC	585 D	0	0	0
PPD	DTC	39710 Triparty Pledge	6098 COMMON	740065107 PREPAID LEGAL SERVICES INC	4834 D	211004.1	211004.1	0
PDS	DTC	39710 Triparty Pledge	2359774 COMMON	740215108 PRECISION DRILLING TRUST	54443 D	962007.81	962007.81	0
	DTC	39710 Triparty Pledge	179647 CBOND	74050WAC7 PREMIER GRAPHICS INC GTD SR NT 11.5% 12/01/05	47200000 D	4720	4720	0
PECO	DTC	39710 Triparty Pledge	8546 COMMON	740504105 PREMIER ENERGY CORP	3800 D	0	0	0
PDE	DTC	39710 Triparty Pledge	1233550 COMMON	74153Q102 PRIDE INTERNATIONAL INC	51432 D	1780061.52	1780061.52	0
ZZPIM	DTC	39710 Triparty Pledge	727335 COMMON	741563209 PRIME MOTORS INNS -LP	734 D	0	0	0
PMIX	DTC	39710 Triparty Pledge	14663 COMMON	741620108 PRIMIX SOLUTIONS INC	50 D	0	0	0
	DTC	39710 Triparty Pledge	8574 COMMON	741628200 PRIMROSE TECHNOLOGY CORP	1025 D	0	0	0
PRNI	DTC	39710 Triparty Pledge	8590 COMMON	742576309 PRINTRON INC	11025 D	11.025	11.025	0
PPTS	DTC	39710 Triparty Pledge	8601 COMMON	743098105 PRODUCTS & PATENTS LTD (DEL)	5000 D	0.5	0.5	0
PSCG	DTC	39710 Triparty Pledge	183525 COMMON	742918501 PROSPECT GROUP INC	200 D	0	0	0
	DTC	39710 Triparty Pledge	8604 COMMON	743169104 PROFIT TECHNOLOGY INC	62300 D	0	0	0
	DTC	39710 Triparty Pledge	8606 COMMON	743168104 PROGENITOR INC	642318 D	0	0	0
PGSM	DTC	39710 Triparty Pledge	8608 COMMON	743209108 PROGRAMMING & SYSTEMS INC	66718 D	6.6718	6.6718	0
CPLVZ	DTC	39710 Triparty Pledge	712019 UNITSTK	743263AA3 PROGRESS ENERGY INC-CVO	2071223 D	0	0	0
PMCOQ	DTC	39710 Triparty Pledge	539355 COMMON	74342L105 PROMEDCO MANAGEMENT COMPANY	40667 D	0	0	0

SWYS	DTC	39710 Triparty Pledge	9091 COMMON	786417105 SAFE-WASTE SYSTEMS INC	200 D	0	0	0
	DTC	39710 Triparty Pledge	9103 COMMON	790000103 SAINT JAMES COMPANY COM	125 D	0.01	0.01	0
SREP	DTC	39710 Triparty Pledge	179298 COMMON	79466R101 SALESREPCENTRAL.COM INC	100 D	0.01	0.01	0
SMSSF	DTC	39710 Triparty Pledge	22891 COMMON	795916105 SAMSYS TECHNOLOGIES INC	35000 D	3.5	3.5	0
	DTC	39710 Triparty Pledge	908796 COMMON	798220208 SAN JOSE OIL CO INC-CL B PP 0.01 PAR	1350 D	137.7	137.7	0
SJT	DTC	39710 Triparty Pledge	15493 COMMON	798241105 SAN JUAN BASIN ROYALTY TR	2256 D	87081.6	87081.6	0
SNNS	DTC	39710 Triparty Pledge	9130 COMMON	801017104 SANI-TECH INDUSTRIES INC	10000 D	0	0	0
SNFI	DTC	39710 Triparty Pledge	9137 COMMON	802054106 SANTA FE INTERNATIONAL INC	100 D	0.01	0.01	0
	DTC	39710 Triparty Pledge	12568 ADR	802233106 SANTA ISABEL S.A.-SPONS ADR	366 D	0.009882	0.009882	0
	DTC	39710 Triparty Pledge	2443024 CMO	80382HAA0 SASCO NET INTEREST MARGIN TRUST 0% 02/27/36 144A WF1A	2200000 D	1320	1320	0
	DTC	39710 Triparty Pledge	9156 PREFERRED	805176203 SAVIN CORP 1.5% PERP CV PFD A	20 D	0.001	0.001	0
SCMS	DTC	39710 Triparty Pledge	187255 CBONDCNV	808761AA8 SCIENTIFIC LEASING INC. 8.25% 06/15/03 CV	10000 D	0.01	0.01	0
SLPFF	DTC	39710 Triparty Pledge	909040 COMMON	808766109 SCIENTIFIC MEASUREMENT SYS	8116 D	0.8116	0.8116	0
	DTC	39710 Triparty Pledge	909042 COMMON	808807101 SCINTILORE EXPLORATIONS LTD	200 D	0.02	0.02	0
SSIX	DTC	39710 Triparty Pledge	180582 CBOND	809388AB7 SCOTT CABLE COMMUNICATIONS 16% 07/18/02 B	25569 D	0.019944	0.019944	0
	DTC	39710 Triparty Pledge	9198 COMMON	811035104 SCRIBE SYSTEMS INC	1000 D	0.1	0.1	0
	DTC	39710 Triparty Pledge	2102374 COMMON	81170X101 SEACOAST HOLDING CORPORATION	2 D	0.31	0.31	0
SFSIQ	DTC	39710 Triparty Pledge	9216 COMMON	812209104 SEARCH FINANCIAL SERVICES	564 D	0	0	0
	DTC	39710 Triparty Pledge	9221 COMMON	813192101 SECOND NATIONAL BANCORPORATION	151645 D	0	0	0
SECO	DTC	39710 Triparty Pledge	9223 COMMON	813703105 SECURE COMMUNICAT & TECH INC	10000 D	1	1	0
	DTC	39710 Triparty Pledge	9234 COMMON	815714100 SEEBURG CORP	2950 D	0	0	0
SEME	DTC	39710 Triparty Pledge	679188 COMMON	816629109 SEMICON INC	1000 D	0	0	0
SEEI	DTC	39710 Triparty Pledge	9235 COMMON	815723200 SEED PRODUCTS INTL INC	499 D	0.0499	0.0499	0
	DTC	39710 Triparty Pledge	2215768 COMMON	81747S106 SERAC HOLDINGS INC	204000 D	0.204	0.204	0
	DTC	39710 Triparty Pledge	17487 COMMON	817587108 SERVICE MERCHANDISE CO INC	20000 D	0	0	0
	DTC	39710 Triparty Pledge	1385128 CBOND	817917AC1 SEVEN SEAS PETROLEUM CORP 12% 11/07/04 A	1700 D	0.009996	0.009996	0
	DTC	39710 Triparty Pledge	21949 COMMON	819319500 SHAMAN PHARMACEUTICALS INC COM PAR \$0.001	13502 D	0	0	0
	DTC	39710 Triparty Pledge	1385100 WARRANT	817917115 WTS SEVEN SEAS PETE INC	17 D	0	0	0
SHGU	DTC	39710 Triparty Pledge	909470 COMMON	819443102 SHANNON GROUP INC	60 D	0	0	0
HOSE	DTC	39710 Triparty Pledge	9263 COMMON	821188109 SHEFFIELD INDUSTRIES INC	300 D	375	375	0
	DTC	39710 Triparty Pledge	1018950 COMMON	821374105 SHELBOURNE PPTYS II INC	30 D	510	510	0
	DTC	39710 Triparty Pledge	2518744 COMMON	825113103 SHORE GROUP INC	625 D	0	0	0
	DTC	39710 Triparty Pledge	1649723 CBOND	825853AA2 SIDECO AMERICANA SA 9.125% 12/15/49 144A	7000 D	713.391	713.391	0
SRP	DTC	39710 Triparty Pledge	12403 COMMON	826428104 SIERRA PACIFIC RESOURCES	44232 D	432146.64	432146.64	0
SLGN	DTC	39710 Triparty Pledge	6138 COMMON	827048109 SILGAN HOLDINGS INC	2357 D	135621.78	135621.78	0
	DTC	39710 Triparty Pledge	9311 COMMON	827056102 SILICON GRAPHICS INC-SHR NPV USD	62724 D	26971.32	26971.32	0
	DTC	39710 Triparty Pledge	9320 COMMON	827708108 SILVER EUREKA CORP	10 D	0.01	0.01	0
	DTC	39710 Triparty Pledge	2408729 CBOND	828807BP1 SIMON PROPERTY GROUP LP 5.75% 12/01/15	44000 D	43845.164	43845.164	0
	DTC	39710 Triparty Pledge	885991 WARRANT	82966U178 WTS SIRIUS SATELLITE RADIO INC 144A	1050000 D	105	105	0
	DTC	39710 Triparty Pledge	970472 WARRANT	82966U186 WTS SIRIUS SATELLITE RADIO INC 3RD TRANCHE	525000 D	52.5	52.5	0
SKIE	DTC	39710 Triparty Pledge	9347 COMMON	830609103 SKIATRON ELECTRONICS & TV	350 D	0	0	0
SKNS	DTC	39710 Triparty Pledge	9350 COMMON	830798401 SKOLNIKS INC	38959 D	3.8959	3.8959	0
SMVS	DTC	39710 Triparty Pledge	2348141 COMMON	831699103 SMAVE SOLUTIONS INC	28 D	0.28	0.28	0
	DTC	39710 Triparty Pledge	9361 COMMON	831858105 SMITH CORONA CORP	11800 D	0	0	0
SMTR	DTC	39710 Triparty Pledge	13651 COMMON	831913108 SMARTIRE SYSTEMS INC	300 D	0.03	0.03	0
SFTG	DTC	39710 Triparty Pledge	9378 COMMON	834022204 SOFTGUARD SYSTEMS INC	500 D	0.01	0.01	0
SLCPU	DTC	39710 Triparty Pledge	2574580 COMMON	83413X203 SOLAR CAP LLC-UNIT ACC INV	66667 D	0	0	0
	DTC	39710 Triparty Pledge	2307406 CBONDCNV	834182AT4 SOLECTRON CORP 0.5% 02/15/34 CV B	58000 D	128.876	128.876	0
108589Z	DTC	39710 Triparty Pledge	2585134 WARRANT	834376121 SOLUTIA INC WTS K= 07/15/09 144A	1000 D	10	10	0
	DTC	39710 Triparty Pledge	2305384 WARRANT	834376139 WTS SOLUTIA INC	11169 D	111.69	111.69	0
	DTC	39710 Triparty Pledge	1068597 COMMON	834452104 SOMATRONICS INC	75 D	0	0	0
	DTC	39710 Triparty Pledge	910043 COMMON	834911109 SOLAR-METRICS INC	2400 D	0	0	0
STWQ	DTC	39710 Triparty Pledge	9533 COMMON	857658108 STATEWIDE BANCORP	129772 D	12.9772	12.9772	0
SOLX	DTC	39710 Triparty Pledge	910044 COMMON	834912107 SOLAR TECHNOLOGY CORP	470 D	0.04982	0.04982	0
STYY	DTC	39710 Triparty Pledge	9535 COMMON	85771N107 STATORDYNE CORP	21360 D	0	0	0
SAH	DTC	39710 Triparty Pledge	14968 COMMON	83545G102 SONIC AUTOMOTIVE INC-CLASS A	3439 D	43468.96	43468.96	0
SBLUQ	DTC	39710 Triparty Pledge	679140 COMMON	83546Q109 SONICBLUE INC	6132 D	6.132	6.132	0
SRLG	DTC	39710 Triparty Pledge	11306 CBOND	858127AB9 STEEL HEDDLE MANUFACTURING CO 10.625% 06/01/08 B	250000 D	0	0	0
SPPTY	DTC	39710 Triparty Pledge	9552 COMMON	859405201 STERLING MEDICAL SYSTEMS INC	400 D	0	0	0
	DTC	39710 Triparty Pledge	2599458 ADR	843581505 SOUTHERN PAC PETRO-SP ADR	40 D	10	10	0
	DTC	39710 Triparty Pledge	9562 COMMON	861572105 STONE & WEBSTER INC	200 D	0	0	0
	DTC	39710 Triparty Pledge	910245 COMMON	844902205 SOUTHWARD VENTURES DEPOSITARY TRUST-UBI NEW	1 D	2	2	0
	DTC	39710 Triparty Pledge	9566 COMMON	862280104 TOTLER GROUP INC	39165 D	0	0	0
	DTC	39710 Triparty Pledge	910571 COMMON	862542107 STOX.COM INC	3000 D	0.009	0.009	0
	DTC	39710 Triparty Pledge	1068599 COMMON	862682101 STRATA SEARCH	10 D	0	0	0
STRR	DTC	39710 Triparty Pledge	2591695 COMMON	86279P107 STRATERA INC	1 D	0.001	0.001	0
	DTC	39710 Triparty Pledge	9462 COMMON	847607108 SPECTRAVISION INC-CL B	248 D	0	0	0
	DTC	39710 Triparty Pledge	910592 COMMON	863238101 STREAMLOGIC CORP	5000 D	0	0	0
STRG	DTC	39710 Triparty Pledge	9577 COMMON	863317103 STRINGS LTD	1200 D	0	0	0
	DTC	39710 Triparty Pledge	9472 CBOND	848325AB2 SPENDTHRIFT FARM INC SR S/D REG 12.5% 03/15/94	10000 D	1	1	0
SOUDQ	DTC	39710 Triparty Pledge	23315 COMMON	863451100 STROUDS INC	10000 D	1	1	0
SFN	DTC	39710 Triparty Pledge	530173 COMMON	848420105 SPHERION CORPORATION	17955 D	104677.65	104677.65	0
SIS	DTC	39710 Triparty Pledge	787307 COMMON	863583209 STRUTHERS INDUSTRIES INC	255 D	0.0255	0.0255	0
SPTK	DTC	39710 Triparty Pledge	180610 COMMON	848554101 SPINTEK GAMING TECHNOLOGIES	10200 D	0	0	0
STWNQ	DTC	39710 Triparty Pledge	9486 COMMON	849198106 SPORTSTOWN INC	106705 D	10.6705	10.6705	0
SOVI	DTC	39710 Triparty Pledge	9587 COMMON	864222203 STYLES ON VIDEO INC	5942 D	0	0	0
	DTC	39710 Triparty Pledge	14288 PREFERRED	866749203 SUN FINANCING I 7% 05/01/28 CV PFD 144A	56700 D	0.567	0.567	0
	DTC	39710 Triparty Pledge	9607 COMMON	866876105 SUN STATE SVGS & LN ASSN-ARIZ	130218 D	0	0	0
SBNR	DTC	39710 Triparty Pledge	9610 COMMON	866925100 SUNBELT NURSERY GROUP INC	1222 D	0.1222	0.1222	0
	DTC	39710 Triparty Pledge	5007 COMMON	867071102 SUNBEAM CORP-DEL NEW	25 D	0	0	0
STRXQ	DTC	39710 Triparty Pledge	14085 COMMON	854923109 STAR TELECOMMUNICATIONS INC	17900 D	35.8	35.8	0
	DTC	39710 Triparty Pledge	19686 WARRANT	867071128 WTS SUNBEAM CORP DEL NEW	41257 D	1650.28	1650.28	0
STGO	DTC	39710 Triparty Pledge	9522 COMMON	855682100 STARS TO GO INC	106087 D	31.8261	31.8261	0
	DTC	39710 Triparty Pledge	5319 COMMON	86769L103 SUNRISE TECHNOLOGIES INTL	406 D	0	0	0

	DTC	39710 Triparty Pledge	2568073 COMMON	86770T103 SUNRISE ENERGY RESOURCES INC	20 D	20.170004	20.170004	0
	DTC	39710 Triparty Pledge	12850 COMMON	867833501 SUNSHINE MNG & REFG CO	3929 D	0	0	0
SUNAA	DTC	39710 Triparty Pledge	9631 COMMON	867903106 SUNRISE SAVINGS & LOAN-CL A	11680 D	2920	2920	0
SURT	DTC	39710 Triparty Pledge	9632 COMMON	867908105 SUNSTAR INTL INC	300 D	0	0	0
	DTC	39710 Triparty Pledge	9639 COMMON	868047101 SUPERCOMPUTING SOLUTIONS INC	80290 D	0	0	0
	DTC	39710 Triparty Pledge	15913 PREFERRED	868446204 SUPERMARKETS GENERAL HOLDING 3.52% 10/05/07 PFD FLT	140786 D	1407.86	1407.86	0
SSCO	DTC	39710 Triparty Pledge	9634 COMMON	867925109 SUNSTYLE CORP	922 D	4.61	4.61	0
	DTC	39710 Triparty Pledge	180488 COMMON	86859F107 SUPREMA SPECIALTIES INC	110 D	0	0	0
	DTC	39710 Triparty Pledge	2279954 COMMON	868581109 SUPERWIPES INC	100 D	0	0	0
SYBA	DTC	39710 Triparty Pledge	1709005 COMMON	87150R105 SYMBIAT INC	341 D	0.341	0.341	0
SBII	DTC	39710 Triparty Pledge	9675 COMMON	871504106 SYMBION INC/AZ	13450 D	13450	13450	0
SMBXQ	DTC	39710 Triparty Pledge	9676 COMMON	871512208 SYMBOLICS INC	300 D	0	0	0
	DTC	39710 Triparty Pledge	9678 COMMON	871559100 SYN-TREK INC	25000 D	0	0	0
SYCR	DTC	39710 Triparty Pledge	21430 COMMON	871578100 SYNCRONYS SOFTCORP	1000 D	0	0	0
SYQTQ	DTC	39710 Triparty Pledge	9694 COMMON	871660106 SYQUEST TECHNOLOGY INC	6100 D	0	0	0
SSAXQ	DTC	39710 Triparty Pledge	5324 COMMON	871839205 SYSTEM SOFTWARE ASSOC INC	1875 D	0	0	0
	DTC	39710 Triparty Pledge	9699 ADR	871896205 SYSTEMS CONNECTIONS GROUP PLC-ADR	150 D	0	0	0
SXCCF	DTC	39710 Triparty Pledge	540330 COMMON	871943106 SYMPLEX COMMUNICATIONS CORP	500 D	5	5	0
	DTC	39710 Triparty Pledge	9714 COMMON	872363106 TDX CORP	33000 D	8250	8250	0
TICN	DTC	39710 Triparty Pledge	9718 COMMON	872450200 T I C INDUSTRIES	11 D	0	0	0
TSLHQ	DTC	39710 Triparty Pledge	9736 COMMON	872918107 TSL HOLDINGS INC	1391127 D	0	0	0
TNS	DTC	39710 Triparty Pledge	2208262 COMMON	872960109 TNS INC	1070 D	22159.7	22159.7	0
TVCE	DTC	39710 Triparty Pledge	2037394 COMMON	873061105 TVC TELECOM INC	1200 D	1.2	1.2	0
TVCN	DTC	39710 Triparty Pledge	9740 COMMON	873063309 TV COMMUNICATIONS NETWORK	564 D	0.0564	0.0564	0
TGGP	DTC	39710 Triparty Pledge	2254355 COMMON	87377Q104 TAG GROUP INC/THE	810 D	0.081	0.081	0
TUJI	DTC	39710 Triparty Pledge	9738 COMMON	873054209 TU INTERNATIONAL INC	300 D	0	0	0
	DTC	39710 Triparty Pledge	1494113 COMMON	874262108 TALISMAN MINES LTD	3000 D	0.009	0.009	0
	DTC	39710 Triparty Pledge	537646 PREFERRED	876628207 PATRIOT ENERGY CORP/HOUSTON TX 12% PERP CV PFD A	232128 D	0	0	0
TLAN	DTC	39710 Triparty Pledge	2588794 COMMON	874229107 TALENT ALLIANCE INC	1 D	0.1	0.1	0
TCHY	DTC	39710 Triparty Pledge	9799 COMMON	87873C104 TECHNOLOGY TRANSFER INC	1179 D	0	0	0
TECUA	DTC	39710 Triparty Pledge	12879 COMMON	878895200 TECUMSEH PRODUCTS CO-CL A	7654 D	211709.64	211709.64	0
	DTC	39710 Triparty Pledge	9798 COMMON	879002103 TEECO PROPERTIES -LP	3518 D	0	0	0
TEFN	DTC	39710 Triparty Pledge	9768 COMMON	878227107 TECFIN CORP	9000 D	0	0	0
TJOG	DTC	39710 Triparty Pledge	9799 COMMON	879078103 TEJAS OIL & GAS CO	25 D	0	0	0
	DTC	39710 Triparty Pledge	9811 ADR	87924Y105 UNKNOWN ISSUER PFD	7 D	140	140	0
THLC	DTC	39710 Triparty Pledge	25299 COMMON	87942L101 TELEHUBLINK CORP	35000 D	0	0	0
TGRPQ	DTC	39710 Triparty Pledge	9835 COMMON	879422103 TELEGROUP INC	15263 D	0	0	0
	DTC	39710 Triparty Pledge	9845 COMMON	879458107 TELEPHONICS OFFICE TECHNOLOGIES INC	150 D	0	0	0
	DTC	39710 Triparty Pledge	12591 COMMON	87959Y103 TELIGENT INC-CL A	380 D	0	0	0
	DTC	39710 Triparty Pledge	9851 COMMON	87960H107 TELICONICS INC	1974 D	0.1974	0.1974	0
TLLS	DTC	39710 Triparty Pledge	9853 COMMON	879681203 TELLUS INDUSTRIES INC	9 D	0.0009	0.0009	0
	DTC	39710 Triparty Pledge	9860 COMMON	879704104 TEMP STIK ORD	2000 D	0.2	0.2	0
	DTC	39710 Triparty Pledge	9865 COMMON	879908101 TELESPIHERE	329507 D	8.237675	8.237675	0
TLTM	DTC	39710 Triparty Pledge	9870 COMMON	879925204 TELETIMER INTERNATIONAL INC	3 D	0	0	0
	DTC	39710 Triparty Pledge	9872 COMMON	880183108 TEMPLET INDUSTRIES INC	200 D	0	0	0
	DTC	39710 Triparty Pledge	2033840 MUNI	880459D74 TN HSG-RI-03-L32J	10000 D	9728.9	9728.9	0
	DTC	39710 Triparty Pledge	2210742 MUNI	880459R61 TN HSG RES INT-L7	25000 D	17104.75	17104.75	0
	DTC	39710 Triparty Pledge	1670322 MUNI	880459WL2 TN HSG-RESIDL-L13	20000 D	20000	20000	0
	DTC	39710 Triparty Pledge	9885 COMMON	880647102 TENNIS LADY INC	18056 D	0	0	0
TSSTQ	DTC	39710 Triparty Pledge	5526 COMMON	881612105 TESSERACTION GROUP INC/THE	5000 D	0	0	0
TXAB	DTC	39710 Triparty Pledge	9909 COMMON	882147101 TEXAS AMERICAN BANCSHARES	200 D	0	0	0
TFTE	DTC	39710 Triparty Pledge	1068601 COMMON	883350100 FOURTEEN ELEVEN HOLDING CO	83 D	0	0	0
THEG	DTC	39710 Triparty Pledge	9925 COMMON	883353104 GROUP INC/THE	20993 D	0	0	0
	DTC	39710 Triparty Pledge	1226028 COMMON	883380107 THERATECH INC-NEV	1000 D	0	0	0
TTRIF	DTC	39710 Triparty Pledge	14147 COMMON	88360H101 THERMO TECH TECHNOLOGIES	5000 D	0	0	0
THPW	DTC	39710 Triparty Pledge	2439602 COMMON	885183103 THORIUM POWER LTD	100000 D	16500	16500	0
	DTC	39710 Triparty Pledge	911470 ADR	885197103 THORN PLC-SPOINSDRED ADR OLD	37 D	0	0	0
	DTC	39710 Triparty Pledge	2601922 COMMON	88575Q201 THREE SHADES FOR EVERYBODY INCNEW	1 D	0	0	0
TTGI	DTC	39710 Triparty Pledge	9953 COMMON	886042100 THUNDER GROUP INC/THE	4412 D	0	0	0
	DTC	39710 Triparty Pledge	10430 COMMON	92260R102 VENCOR INC	19700 D	188381.25	188381.25	0
VTR	DTC	39710 Triparty Pledge	6186 REIT	92276F100 VENTAS INC	4667 D	239230.42	239230.42	0
VHSIQ	DTC	39710 Triparty Pledge	537433 COMMON	92257K102 VELOCITYHSI INC	283 D	0	0	0
	DTC	39710 Triparty Pledge	912919 CBOND	92326YAD1 VENTURE HOLDINGS CO LLC 9.5% 07/01/05 B	3250000 D	325	325	0
	DTC	39710 Triparty Pledge	912920 CBOND	92326YAF6 VENTURE HOLDINGS CO LLC 11% 12/31/49	4700000 D	470	470	0
VRML	DTC	39710 Triparty Pledge	1662941 WARRANT	92335X118 B WTS VERADO HLDGS INC PUR COM	36580 D	365.8	365.8	0
VXTK	DTC	39710 Triparty Pledge	2562445 COMMON	92407M206 VERMILLION INC	48 D	51.84	51.84	0
VXTK	DTC	39710 Triparty Pledge	10452 COMMON	924905102 VERONEX TECHNOLOGIES INC	29 D	0	0	0
VTAIQ	DTC	39710 Triparty Pledge	10460 COMMON	925391104 VESTA INSURANCE GROUP INC	691 D	0.4146	0.4146	0
	DTC	39710 Triparty Pledge	10466 COMMON	925529208 VIAEL INC	4150 D	37.35	37.35	0
	DTC	39710 Triparty Pledge	24645 COMMON	92553M109 VIANET TECHNOLOGIES INC	870 D	0.087	0.087	0
VERE	DTC	39710 Triparty Pledge	10449 COMMON	923434203 VERIT INDUSTRIES	3400 D	0	0	0
VIEN	DTC	39710 Triparty Pledge	1494199 COMMON	926645102 VIENNA CORP	900 D	0	0	0
VIGN	DTC	39710 Triparty Pledge	2332398 COMMON	926734401 VIGNETTE CORPORATION	9552 D	121119.36	121119.36	0
VZG	DTC	39710 Triparty Pledge	2483009 COMMON	927926303 VISTA GOLD CORP	1594 D	3267.7	3267.7	0
VIZG	DTC	39710 Triparty Pledge	13686 COMMON	92830S101 VISIONGLOBAL CORP	1000 D	0.1	0.1	0
VKSCW	DTC	39710 Triparty Pledge	2024815 WARRANT	92831R128 VISKASE COS INC -CW10	130 D	0.013	0.013	0
	DTC	39710 Triparty Pledge	76289 COMMON	92832C104 VISIONAMERICA INC	500 D	0.01	0.01	0
VFNX	DTC	39710 Triparty Pledge	1069349 COMMON	92861T101 VOICEFLASH NETWORKS INC	8000 D	0	0	0
VOL	DTC	39710 Triparty Pledge	6192 COMMON	928703107 VOLT INFO SCIENCES INC	28 D	302.96	302.96	0
	DTC	39710 Triparty Pledge	75986 PREFERRED	929248300 WHX CORP/OLD 3.75% PERP CV PFD B	1827 D	0	0	0
	DTC	39710 Triparty Pledge	1712170 COMMON	929248409 WHX CORPORATION NEW	133 D	0	0	0
WBC	DTC	39710 Triparty Pledge	2499152 COMMON	92927K102 WABCO HOLDINGS INC	25031 D	983217.68	983217.68	0
YORK	DTC	39710 Triparty Pledge	10969 COMMON	987048105 YORK RESEARCH CORP	1000 D	1	1	0
	DTC	39710 Triparty Pledge	18709 COMMON	987818101 YOUTHLINE USA INC	1200 D	0.0096	0.0096	0

YUKN	DTC	39710 Triparty Pledge	2422153 CBOND	92976WBA3 WACHOVIA CORP 5.7% 08/01/13 MTN	2000 D	1414.184	1414.184	0
	DTC	39710 Triparty Pledge	10791 COMMON	988478103 YUKON ENERGY CORP	3200 D	0.32	0.32	0
	DTC	39710 Triparty Pledge	10545 COMMON	930569991 WAHLCO ENVIRONMENTAL SYSTEMS ESCROW POSITIONS	100 D	0	0	0
ZANA	DTC	39710 Triparty Pledge	2588092 COMMON	989001102 ZANA ACQUISITION CO	100 D	200	200	0
	DTC	39710 Triparty Pledge	10551 COMMON	931804108 WALKER TELECOMMUNICATIONS CORP	850 D	0.024285	0.024285	0
ZANYQ	DTC	39710 Triparty Pledge	18708 COMMON	989060101 ZANY BRAINY INC	740 D	0.74	0.74	0
WLRNF	DTC	39710 Triparty Pledge	10554 COMMON	932900103 WALRON MINERALS CORPORATION	125 D	0	0	0
ZENT	DTC	39710 Triparty Pledge	10801 COMMON	989428107 ZENTEC CORP	500 D	0	0	0
	DTC	39710 Triparty Pledge	10557 COMMON	934390105 WARNACO GROUP INC-CL A	4000 D	0	0	0
ZIPR	DTC	39710 Triparty Pledge	2289345 COMMON	98974V107 ZIPREALTY INC	169 D	735.15	735.15	0
	DTC	39710 Triparty Pledge	540712 COMMON	938862109 WASHINGTON GROUP INTL	800 D	0.008	0.008	0
ZONMY	DTC	39710 Triparty Pledge	2555064 ADR	98977Q105 ZON MULTIMEDIA SERVICOS-ADR	53 D	400.468	400.468	0
ZYDT	DTC	39710 Triparty Pledge	656679 COMMON	98985Q105 ZYDANT CORP	10 D	0.001	0.001	0
	DTC	39710 Triparty Pledge	913659 COMMON	989875109 ZYTREX CORP	300 D	0	0	0
BMI	DTC	39710 Triparty Pledge	10819 COMMON	989905104 ZOE PRODUCTS ORD	1000 D	0.01	0.01	0
	DTC	39710 Triparty Pledge	530096 COMMON	56525108 BADGER METER INC	3991 D	203620.82	203620.82	0
AAOC	DTC	39710 Triparty Pledge	23912 COMMON	13876107 ALCOHOL SENSORS INTERNATIONAL LTD	3350 D	0	0	0
WAVVF	DTC	39710 Triparty Pledge	966 COMMON	23879109 AMERICAN ASIATIC OIL CORP	2000 D	0	0	0
	DTC	39710 Triparty Pledge	22032 COMMON	944037100 WAVVE TELECOMMUNICATIONS INC	1000 D	0	0	0
APC	DTC	39710 Triparty Pledge	15179 COMMON	94769A101 WEBLINK WIRELESS INC CL A	20550 D	0	0	0
	DTC	39710 Triparty Pledge	1116 COMMON	32511107 ANADARKO PETROLEUM CORP	190662 D	11016450.36	11016450.36	0
	DTC	39710 Triparty Pledge	6228 COMMON	94845V103 WEBVAN GROUP INC	829933 D	0	0	0
WRTLQ	DTC	39710 Triparty Pledge	10586 COMMON	948774104 WEIRTON STEEL CORP	480 D	0.48	0.48	0
	DTC	39710 Triparty Pledge	1068607 COMMON	949515100 WELLINGTON COMMUNICATIONS INTERNATIONAL LTD	34 D	0	0	0
	DTC	39710 Triparty Pledge	2598549 PREFERRED	33301201 ANCHORAGE FINANCE SUB TRUST III 4.486% PERP PFD 144A 144' AUCT	108 D	945000	945000	0
WLAM	DTC	39710 Triparty Pledge	10592 COMMON	949900104 WELLS AMERICAN CORP	30320 D	0	0	0
WELS	DTC	39710 Triparty Pledge	10593 COMMON	950246108 WELLSTEAD INDUSTRIES INC	19120 D	1.912	1.912	0
ALOG	DTC	39710 Triparty Pledge	7958 COMMON	32657207 ANALOGIC CORP	4575 D	305152.5	305152.5	0
WBEL	DTC	39710 Triparty Pledge	1225938 COMMON	957785207 WESTERN BELL COMMUNICATIONS	1112 D	0.110088	0.110088	0
WCWEF	DTC	39710 Triparty Pledge	10609 COMMON	957918105 WESTERN CANADA BEVERAGE CORP	1600 D	688	688	0
WEUM	DTC	39710 Triparty Pledge	10631 COMMON	959835109 WESTERN UNITED MINES INC	400 D	0	0	0
WTIL	DTC	39710 Triparty Pledge	10639 COMMON	96038100 WESTMORE INTERNATIONAL INC	4900 D	0	0	0
WSPTQ	DTC	39710 Triparty Pledge	6202 COMMON	961238102 WESTPOINT STEVENS INC	1000 D	1	1	0
WLWD	DTC	39710 Triparty Pledge	1338158 COMMON	963341102 WHIRLWIND MARKETING INC	14645 D	14.645	14.645	0
WRVR	DTC	39710 Triparty Pledge	10650 COMMON	964470108 WHITE RIVER PETROLEUM CORP	4 D	0	0	0
WTHL	DTC	39710 Triparty Pledge	10654 COMMON	965042104 WHITEHALL ENTERPRISES INC	14000 D	0	0	0
WLL	DTC	39710 Triparty Pledge	2043251 COMMON	966387102 WHITING PETROLEUM CORP	23125 D	1829418.75	1829418.75	0
WBRE	DTC	39710 Triparty Pledge	2534788 COMMON	968077206 WILD BRUSH ENERGY INC	1 D	0.2	0.2	0
BLT	DTC	39710 Triparty Pledge	5869 COMMON	95180105 BLOUNT INTERNATIONAL INC	5719 D	72230.97	72230.97	0
WXGBA	DTC	39710 Triparty Pledge	666729 COMMON	969219203 WILLCOX & GIBBS INC-A	689 D	0	0	0
	DTC	39710 Triparty Pledge	1391242 CBOND	969219900 WILLCOX & GIBBS OMC ST SUB NT SER-B ESCROW 12.25% 12/15/03	220000 D	0.0594	0.0594	0
	DTC	39710 Triparty Pledge	1907104 CBOND	9694559A4 WILLIAMS COMMUNICATIONS GROUP -ESCROW- 10/01/07	180000 D	0.0198	0.0198	0
BDYT	DTC	39710 Triparty Pledge	799565 CBOND	9694559B2 WILLIAMS COMMUNICATIONS GROUP INC 10.875% 10/01/09 FLT	60000 D	0	0	0
BTE	DTC	39710 Triparty Pledge	2456472 COMMON	970001013 BODYTEL SCIENTIFIC INC	217391 D	52173.84	52173.84	0
	DTC	39710 Triparty Pledge	2517291 ???	73176109 BAYTEX ENERGY TRUST-UNITS	1242 D	33136.56	33136.56	0
	DTC	39710 Triparty Pledge	2468456 PREFERRED	92508209 BLACKROCK PREFERRED AND EQUITY ADVANTAGE TRUST 5.813% PERP PFD T7 AUCT	1 D	100	100	0
	DTC	39710 Triparty Pledge	10683 COMMON	973606106 WINDSOR HOLDING CORP	350 D	0.01015	0.01015	0
WETSQ	DTC	39710 Triparty Pledge	10690 COMMON	974282105 WINN ENTERPRISES-CL B SBI	50 D	0	0	0
	DTC	39710 Triparty Pledge	10691 COMMON	974282303 WINN ENTERPRISES-CL A	25 D	0	0	0
BTUI	DTC	39710 Triparty Pledge	23231 COMMON	56032105 BTU INTERNATIONAL INC	1426 D	13561.26	13561.26	0
ARTW	DTC	39710 Triparty Pledge	862113 COMMON	43168103 ARTS-WAY MANUFACTURING CO	1557 D	15476.58	15476.58	0
WCR	DTC	39710 Triparty Pledge	1225980 COMMON	974900102 WINNERS CIRCLE MANAGEMENT IN	200 D	0.0034	0.0034	0
ALG	DTC	39710 Triparty Pledge	16856 COMMON	11311107 ALAMO GROUP INC	643 D	11490.41	11490.41	0
WSLT	DTC	39710 Triparty Pledge	10692 COMMON	975460106 WINSLOW TECHNOLOGY INC	340 D	0.034	0.034	0
	DTC	39710 Triparty Pledge	677612 CBOND	975515AX5 WINSTAR COMMUNICATIONS INC 12.75% 04/15/10	44000 D	1749.71148	1749.71148	0
SLA	DTC	39710 Triparty Pledge	77382 CEF	2570108 AMERICAN SELECT PORTFOLIO	1101 D	11285.25	11285.25	0
	DTC	39710 Triparty Pledge	10694 COMMON	975515875 WINSTAR COMM 7 PREF	21450 D	50131.4385	50131.4385	0
BRGY	DTC	39710 Triparty Pledge	2411976 PREFERRED	17175209 ALLEGHANY CORP 5.75% 06/15/09 CV PFD	30 D	11410.89	11410.89	0
	DTC	39710 Triparty Pledge	17689 ADR	55434203 BG GROUP PLC-SPON ADR	82 D	8453.052	8453.052	0
AGLT	DTC	39710 Triparty Pledge	2523763 COMMON	34625103 CYBERSENSOR INTERNATIONAL INC	2500 D	5450	5450	0
WDG	DTC	39710 Triparty Pledge	2581471 COMMON	978842102 WOODBRIDGE HOLDINGS CORP	821 D	574.7	574.7	0
WCBK	DTC	39710 Triparty Pledge	10714 COMMON	981386105 WORKINGMENS CO-OP BANK	2 D	0	0	0
ANZBY	DTC	39710 Triparty Pledge	18759 ADR	52528304 AUST & NZ BNKG GRP-SPON ADR	251 D	3664.851	3664.851	0
WAXS	DTC	39710 Triparty Pledge	5373 COMMON	98141A101 WORLD ACCESS INC	182 D	0.182	0.182	0
WOWW	DTC	39710 Triparty Pledge	18816 COMMON	981430101 WORLD CALLNET INC	1500 D	0	0	0
	DTC	39710 Triparty Pledge	2391332 PREFERRED	55189203 BAC CAPITAL TRUST X 6.25% 03/29/55 PFD B	145 D	2772.4	2772.4	0
WOWP	DTC	39710 Triparty Pledge	10729 COMMON	981537103 WORLD WIDE PATENTS LIMITED	500 D	0.05	0.05	0
	DTC	39710 Triparty Pledge	10733 COMMON	981551103 WORLDWIDE COLLECTIONS FUND INC	10200 D	0	0	0
	DTC	39710 Triparty Pledge	187642 COMMON	981570106 WORLDCOM INC-GA NEW WORLD COM GROUP COM	477501 D	0	0	0
	DTC	39710 Triparty Pledge	10735 COMMON	981588403 WORLDWIDE FOREST PRODUCTS INC NEW	532 D	0	0	0
WWWX	DTC	39710 Triparty Pledge	17133 COMMON	981604101 WORLDWIDE WEB NETWORK CORP	200 D	0.8	0.8	0
ATLO	DTC	39710 Triparty Pledge	1020370 COMMON	31001100 AMES NATIONAL CORP	54 D	1495.8	1495.8	0
	DTC	39710 Triparty Pledge	381086 PREFERRED	53484705 AVALONBAY COMMUNITIES INC 8.7% PERP PFD H	87 D	2187.18	2187.18	0
	DTC	39710 Triparty Pledge	10742 COMMON	981902109 WORLDS OF WONDER INC	78 D	0	0	0
	DTC	39710 Triparty Pledge	1392722 PREFERRED	55188205 BAC CAPITAL TRUST IV 7% 02/01/32 PFD	79 D	1640.04	1640.04	0
BHBC	DTC	39710 Triparty Pledge	2265418 COMMON	87866109 BEVERLY HILLS BANCORP INC	1225 D	1653.75	1653.75	0
ARKR	DTC	39710 Triparty Pledge	862052 COMMON	40712101 ARK RESTAURANTS CORP	72 D	1550.88	1550.88	0
AMY	DTC	39710 Triparty Pledge	2208416 REIT	32158107 AMREIT-CL A	196 D	1372	1372	0
BRN	DTC	39710 Triparty Pledge	21738 COMMON	68221100 BARNWELL INDUSTRIES INC	117 D	1222.65	1222.65	0
BAA	DTC	39710 Triparty Pledge	2321954 COMMON	66800103 BANRO CORPORATION	458 D	1094.62	1094.62	0
XCLT	DTC	39710 Triparty Pledge	22411 COMMON	983701103 XCL LTD	1668 D	0	0	0
AMFXQ	DTC	39710 Triparty Pledge	2025438 COMMON	32092306 AMPEX CORP-CLASS A	2400 D	48	48	0
	DTC	39710 Triparty Pledge	666466 COMMON	983764101 XO COMMUNICATIONS INC	92 D	0	0	0
BERK	DTC	39710 Triparty Pledge	2225712 COMMON	84597202 BERKSHIRE BANCORP INC	60 D	415.8	415.8	0

	DTC	39710 Triparty Pledge	666758	PREFERED	983764408	XO COMMUNICATIONS INC/OLD 14% 02/01/09 PFD	30023	D	300.23		300.23	0
BBGI	DTC	39710 Triparty Pledge	25190	COMMON	74014101	BEASLEY BROADCAST GRP INC -A	156	D	535.08		535.08	0
BASFY	DTC	39710 Triparty Pledge	16730	ADR	55262505	BASF AG	4	D	202.216		202.216	0
BMJ	DTC	39710 Triparty Pledge	2361550	COMMON	90881103	BIRKS & MAYORS INC	87	D	174		174	0
	DTC	39710 Triparty Pledge	2500176	PREFERED	44103406	ASHFORD HOSPITALITY TRUST INC 8.45% PERP PFD D	13	D	163.566		163.566	0
XONI	DTC	39710 Triparty Pledge	706961	COMMON	984126103	XONICS INC -CL A	1265	D	0		0	0
BAYRY	DTC	39710 Triparty Pledge	17648	ADR	72730302	BAYER AG-SPONSORED ADR	2	D	165.68		165.68	0
AIOD	DTC	39710 Triparty Pledge	183357	COMMON	37613106	APOLLO INTL OF DELAWARE INC	20000	D	120		120	0
ASPE	DTC	39710 Triparty Pledge	78373	COMMON	45354107	ASPEON INC	4075	D	28.525		28.525	0
YGRP	DTC	39710 Triparty Pledge	10770	COMMON	984190108	Y & A GROUP INC	18450	D	0		0	0
ADAT	DTC	39710 Triparty Pledge	964620	COMMON	52666104	AUTHENTIDATE HOLDING CORP	52	D	27.0348		27.0348	0
BLUE	DTC	39710 Triparty Pledge	2331058	COMMON	95602108	BLUE HOLDINGS INC	55	D	11		11	0
BBCZ	DTC	39710 Triparty Pledge	2246249	COMMON	96892104	BODISEN BIOTECH INC	34	D	6.8		6.8	0
	DTC	39710 Triparty Pledge	11616	PREFERED	87509303	BETHLEHEM STEEL CORP 5% PERP CV PFD	1000	D	0		0	0
BEVT	DTC	39710 Triparty Pledge	1479	COMMON	87822409	BEV-TYME INC	3614	D	0.3614		0.3614	0
	DTC	39710 Triparty Pledge	1068610	COMMON	984872101	YARDIS CORP	5400	D	0		0	0
ATCO	DTC	39710 Triparty Pledge	19034	COMMON	30145205	AMERICAN TECHNOLOGY CORP/DEL	4	D	2.64		2.64	0
ALLP	DTC	39710 Triparty Pledge	1333933	COMMON	18773309	ALLIANCE PHARMACEUTICAL CP	138	D	1.932		1.932	0
YESS	DTC	39710 Triparty Pledge	20688	COMMON	985934100	YES! ENTERTAINMENT INC	1500	D	0.45		0.45	0
	DTC	39710 Triparty Pledge	22672	COMMON	29654308	AMERICAN SKIING CO DEL	100	D	0		0	0
BSYN	DTC	39710 Triparty Pledge	1514	COMMON	90917105	BIOENERGY INC	1100	D	0		0	0
	DTC	39710 Triparty Pledge	2268703	COMMON	40362105	ARIES RESOURCE CORP	39	D	0.741797		0.741797	0
	DTC	39710 Triparty Pledge	2524617	COMMON	31724107	AMOROCORP INC	2	D	0		0	0
BGUE	DTC	39710 Triparty Pledge	2413369	COMMON	97305106	BOGUE INTERNATIONAL INC	3	D	0.038899		0.038899	0
ALK	DTC	39710 Triparty Pledge	853	COMMON	11659109	ALASKA AIR GROUP INC	13009	D	283336.02		283336.02	0
AKOI	DTC	39710 Triparty Pledge	858	COMMON	11752102	ALASKA OIL & MINERAL INC	50	D	0		0	0
	DTC	39710 Triparty Pledge	1169355	COMMON	14626105	ALEX HAMILTON I	27	D	0		0	0
ALGD	DTC	39710 Triparty Pledge	876	COMMON	15867104	ALGOREX CORP	34502	D	0		0	0
	DTC	39710 Triparty Pledge	896	COMMON	18565101	ALLIANCE COMMUNICATIONS GROUP INC	1100	D	0		0	0
AOI	DTC	39710 Triparty Pledge	2323815	COMMON	18772103	ALLIANCE ONE INTERNATIONAL	17672	D	75459.44		75459.44	0
	DTC	39710 Triparty Pledge	1494137	COMMON	886303107	TIANRONG MEDICAL GROUP INC	1000	D	0.01		0.01	0
ALCP	DTC	39710 Triparty Pledge	916	COMMON	18836106	ALLICO CORPORATION	71428	D	7.1428		7.1428	0
TIPS	DTC	39710 Triparty Pledge	17490	COMMON	886307107	TIANRONG INTERNET PRODUCTS	3200	D	0		0	0
AAAXN	DTC	39710 Triparty Pledge	917	COMMON	18859108	ALLIED ARTISTS INDS INC	8535	D	0		0	0
	DTC	39710 Triparty Pledge	4385	ADR	22069306	ALTOS HORNOS DE VIZCAYA SA	1000	D	0.01		0.01	0
TITN	DTC	39710 Triparty Pledge	2530290	COMMON	88830R101	TITAN MACHINERY INC	1223	D	28459.21		28459.21	0
AUSB	DTC	39710 Triparty Pledge	942	COMMON	22145106	ALTUS BANK FSB	101298	D	5.0649		5.0649	0
AWC	DTC	39710 Triparty Pledge	1888032	ADR	22205108	ALUMINA LTD-SPONSORED ADR	11591	D	132137.4		132137.4	0
	DTC	39710 Triparty Pledge	539330	COMMON	23113103	AMASYS ORD	295	D	0		0	0
TAPLQ	DTC	39710 Triparty Pledge	20226	COMMON	890910102	TOPS APPLIANCE CITY INC	1000	D	0.01		0.01	0
AMBE	DTC	39710 Triparty Pledge	952	COMMON	23184203	AMBER RESOURCES CO	10378	D	1.0378		1.0378	0
ABRS	DTC	39710 Triparty Pledge	954	COMMON	23187107	AMBERS STORES INC	72000	D	7.2		7.2	0
	DTC	39710 Triparty Pledge	1867275	WARRANT	24490153	WTS AMERICAN BANKNOTE CORP EQUITY OPTIONS \$7.50 TARGET EXPIRATION PENDING	2	D	0		0	0
TAPP	DTC	39710 Triparty Pledge	10002	COMMON	891495103	TOTAL ASSETS PROTECTION INC	41285	D	0		0	0
ACCN	DTC	39710 Triparty Pledge	980	COMMON	24898108	AMERICAN CAPITAL CORP	24100	D	0		0	0
	DTC	39710 Triparty Pledge	1443919	COMMON	891539108	TOUCH AMERICA HOLDINGS INC	3800	D	0		0	0
AICH	DTC	39710 Triparty Pledge	983	COMMON	25011107	AMER CAP HOLDING CORP/NEV	1000	D	0		0	0
ACPX	DTC	39710 Triparty Pledge	989	COMMON	25207309	AMERICAN COMPLEX CARE INC	90800	D	9.08		9.08	0
AMKKQ	DTC	39710 Triparty Pledge	995	COMMON	25242207	AMERICAN CONTL CORP	199	D	0		0	0
TOUR	DTC	39710 Triparty Pledge	648206	COMMON	89155B101	TOUR CFG INC	20000	D	2		2	0
AMGC	DTC	39710 Triparty Pledge	860729	COMMON	25227208	AMER CONSOLIDATED GROWTH CRP	200	D	0.02		0.02	0
AFG	DTC	39710 Triparty Pledge	4220	COMMON	25932104	AMERICAN FINANCIAL GROUP INC	9382	D	300224		300224	0
	DTC	39710 Triparty Pledge	181220	COMMON	26038307	AMERICAN FILM TECHNOLOGIES INC NEW	500	D	0		0	0
	DTC	39710 Triparty Pledge	10024	COMMON	892682204	TRADITIONAL INDS	75370	D	0.15074		0.15074	0
AM	DTC	39710 Triparty Pledge	6289	COMMON	26375105	AMERICAN GREETINGS CORP-CL A	6191	D	110633.17		110633.17	0
	DTC	39710 Triparty Pledge	10026	COMMON	892781105	TRAILBLAZER OIL & GAS INC	5855	D	5.855		5.855	0
AMHL	DTC	39710 Triparty Pledge	1017	COMMON	26497206	AMERICAN HELIOTHERMAL CORP	1307	D	0		0	0
	DTC	39710 Triparty Pledge	1019	WARRANT	26632117	RTS AMERICAN HOME SHIELD CORP (CONTINGENT PMT RTS) EXP PEND RIGHTS	300	D	0		0	0
	DTC	39710 Triparty Pledge	10035	PREFERED	893349803	TRANS WORLD AIRLINES INC 0.05% PERP PFD	10	D	0.02		0.02	0
AIIC	DTC	39710 Triparty Pledge	1024	COMMON	26863100	AMERICAN INTEGRITY CORP	147131	D	0		0	0
ANUC	DTC	39710 Triparty Pledge	1042	COMMON	26863102	AMERICAN NUCLEAR CORP	300	D	0		0	0
	DTC	39710 Triparty Pledge	1043	COMMON	28780500	AMERICAN PACESETTER NEW	4400	D	0.0088		0.0088	0
TLCC	DTC	39710 Triparty Pledge	1226167	COMMON	893636100	TRANSDERM LABORATORIES CORP	50	D	0		0	0
	DTC	39710 Triparty Pledge	12653	COMMON	28816106	AMERICAN PAD & PAPER CO NEW	400	D	0		0	0
	DTC	39710 Triparty Pledge	1045	COMMON	28826105	AMERICAN PAIN & STRESS INC	1000	D	0.01		0.01	0
APEC	DTC	39710 Triparty Pledge	1048	COMMON	28856102	AMERICAN PET CO	60	D	0		0	0
	DTC	39710 Triparty Pledge	18265	COMMON	89376P103	TRANSMEDIA ASIA PACIFIC INC	4700	D	0		0	0
APHS	DTC	39710 Triparty Pledge	1056	COMMON	29068103	AMERICAN POWERHOUSE INC	2000	D	2		2	0
ASVK	DTC	39710 Triparty Pledge	1062	COMMON	29404100	AMERICAN SAVINGS BANK/NY	95009	D	0		0	0
TEQT	DTC	39710 Triparty Pledge	18648	COMMON	893881102	TRANSPORTATION EQUITIES NV	43	D	0.0043		0.0043	0
	DTC	39710 Triparty Pledge	184602	COMMON	893895201	TRANSTEXAS GAS CORP CL A	45	D	0		0	0
	DTC	39710 Triparty Pledge	1069	COMMON	29901204	AMERICAN SPORTS ADVISORS INC NEW	1600	D	0.0096		0.0096	0
TXCC	DTC	39710 Triparty Pledge	4954	COMMON	894065101	TRANSWITCH CORP	3248	D	1981.28		1981.28	0
AVOT	DTC	39710 Triparty Pledge	1082	COMMON	30379101	AMERICAN VIDEO TELECONFERENC	200	D	3		3	0
AWK	DTC	39710 Triparty Pledge	2574985	COMMON	30420103	AMERICAN WATER WORKS CO INC	46	D	920		920	0
	DTC	39710 Triparty Pledge	183397	COMMON	894688100	TREESOURCE INDUSTRIES INC	10000	D	0.01		0.01	0
	DTC	39710 Triparty Pledge	5018	COMMON	30789507	AMES DEPT STORES INC	457	D	0		0	0
TSSP	DTC	39710 Triparty Pledge	2409989	COMMON	89486N105	COMPUTER COMMUNICATIONS INC	1	D	0		0	0
	DTC	39710 Triparty Pledge	1108	COMMON	31822109	AMOSKEAG BK SHS	135574	D	0		0	0
	DTC	39710 Triparty Pledge	1068602	COMMON	89556L104	TRI D AUTOMOTIVE LTD	170	D	0		0	0
	DTC	39710 Triparty Pledge	537831	COMMON	31909203	AMERSCO INC NEW	80	D	0		0	0
TNAVQ	DTC	39710 Triparty Pledge	75976	COMMON	89557H102	TRI-NATIONAL DEVELOPMENT CRP	1000	D	0		0	0
AXR	DTC	39710 Triparty Pledge	25456	COMMON	32159105	AMREP CORP	386	D	19319.3		19319.3	0
	DTC	39710 Triparty Pledge	20681	COMMON	896121100	TRICORD SYSTEMS INC	50774	D	0		0	0

TGMR	DTC	39710 Triparty Pledge	2518413 COMMON	89732M109 TROY GOLD & MINERAL CORP	60 D	0.006	0.006	0
TSMX	DTC	39710 Triparty Pledge	181991 COMMON	896925203 TRISM INC	2203 D	0	0	0
TFCYQ	DTC	39710 Triparty Pledge	2299765 COMMON	90130C305 21ST CENTURY TECHNOLOGIES	2585 D	0	0	0
TCECF	DTC	39710 Triparty Pledge	10128 COMMON	901200105 20TH CENTURY ENERGY CORP	100 D	0.01	0.01	0
TWIC	DTC	39710 Triparty Pledge	185696 COMMON	90206R103 2-INFINITY INC	40610 D	4.061	4.061	0
DTC		39710 Triparty Pledge	10138 COMMON	901769109 TWINN ENERGY ORD	5000 D	0	0	0
TVTV	DTC	39710 Triparty Pledge	1649862 COMMON	90211N105 TWO WAY TV INC	10341 D	0	0	0
DTC		39710 Triparty Pledge	10139 COMMON	902068105 TWO PESOS INC	182160 D	7.2864	7.2864	0
UDCS	DTC	39710 Triparty Pledge	10149 COMMON	902646108 UDC HOMES INC	43331 D	0	0	0
TNDRF	DTC	39710 Triparty Pledge	2552804 COMMON	899729107 TUNDRA GOLD MINES	5000 D	0	0	0
DTC		39710 Triparty Pledge	10110 COMMON	897124103 TROUND INTERNATIONAL INC	1000 D	0	0	0
TONI	DTC	39710 Triparty Pledge	10104 COMMON	896916103 TRIONICS INC	1000 D	0	0	0
USCLQ	DTC	39710 Triparty Pledge	10161 COMMON	902928100 USA CLASSIC INC	119156 D	11.9156	11.9156	0
DTC		39710 Triparty Pledge	10165 COMMON	90329A102 USA BANCORP INC	49200 D	0	0	0
USITQ	DTC	39710 Triparty Pledge	4456 COMMON	90334M109 US INTERACTIVE INC	7400 D	7.4	7.4	0
DTC		39710 Triparty Pledge	23807 COMMON	90336N204 USN COMMUNICATIONS INC	100 D	0	0	0
USWCQ	DTC	39710 Triparty Pledge	15176 COMMON	90339C106 US WIRELESS CORP	5000 D	0	0	0
ULSC	DTC	39710 Triparty Pledge	10187 COMMON	904011103 ULTRASCIENCES INC	100 D	0	0	0
UNEM	DTC	39710 Triparty Pledge	181688 COMMON	904202108 UNEMER.COM INC	288 D	0.036	0.036	0
UMAR	DTC	39710 Triparty Pledge	23811 COMMON	904788106 UNIMAR CO-INDONESIAN PRT UTS	500 D	0	0	0
UTCIQ	DTC	39710 Triparty Pledge	24632 COMMON	909163107 UNIROYAL TECHNOLOGY CORP	22000 D	110	110	0
DTC		39710 Triparty Pledge	11206 CBOND	909870AC1 UNITED COS FINANCIAL CORP 8.375% 07/01/05	7760000 D	776	776	0
UDIV	DTC	39710 Triparty Pledge	10219 COMMON	910190107 UNITED DIVERSIFIED CORP	100 D	0	0	0
UDVO	DTC	39710 Triparty Pledge	1068603 COMMON	910202100 UNITED DUVEX OIL & MINERALS	25 D	0	0	0
UESSQ	DTC	39710 Triparty Pledge	10222 COMMON	910204106 UNITED EDUCATION & SOFTWARE	2314 D	0	0	0
UFGI	DTC	39710 Triparty Pledge	10225 COMMON	910324102 UNITED FINANCIAL GROUP (DEL)	67 D	0	0	0
UKENF	DTC	39710 Triparty Pledge	1493615 COMMON	910756105 UNITED KENO HILL MINES LTD	750 D	0	0	0
DTC		39710 Triparty Pledge	10236 PREFERED	910858307 UNITED MERCHANTS & MANUFACTURERS INC 10% PERP PFD 1	18909 D	0	0	0
DTC		39710 Triparty Pledge	10237 COMMON	910858406 UNITED MERCHANTS & MANUFACTURERS INC (NEW)	1192780 D	0	0	0
DTC		39710 Triparty Pledge	1169525 COMMON	91136P100 UNITED RENT-ALL INCORPORATED	1336 D	0	0	0
DTC		39710 Triparty Pledge	17345 CBONDCNV	912325AD9 U S OFFICE PRODUCTS CO CONV SUB NOTE 5.5% 05/15/03 CV	15000 D	0.01005	0.01005	0
DTC		39710 Triparty Pledge	4457 COMMON	912325305 US OFFICE PRODUCTS CO-NEW (RESTRICTED)	9630 D	0	0	0
DTC		39710 Triparty Pledge	77706 COMMON	91272D309 U S TECHNOLOGIES INC NEW	1000 D	0.1	0.1	0
DTC		39710 Triparty Pledge	21049 USTRES	912833CW8 UST 0% 08/15/09	1000 D	988.125	988.125	0
DTC		39710 Triparty Pledge	657271 COMMON	912899408 U S WIRELESS DATA INC CL A NEW	2868 D	0	0	0
DTC		39710 Triparty Pledge	10343 COMMON	913298105 UNITY HEALTHCARE HOLDING CO INC	84800 D	0	0	0
UVV	DTC	39710 Triparty Pledge	10350 COMMON	913456109 UNIVERSAL CORP/VA	4289 D	221097.95	221097.95	0
USXP	DTC	39710 Triparty Pledge	77205 COMMON	91349P103 UNIVERSAL EXPRESS INC	200000 D	0	0	0
UMYCV	DTC	39710 Triparty Pledge	2216122 COMMON	913756300 UNIVERSAL MONEY CENTERS-W/I	9375 D	0	0	0
DTC		39710 Triparty Pledge	801611 CBONDCNV	913839AA4 UNIVERSAL STANDARD HEALTHCARE INC 8.25% 02/01/06 CV	180000 D	0.0594	0.0594	0
DTC		39710 Triparty Pledge	10366 COMMON	914101100 UNIVERSITY BANK N.A. NEWTON MASS	99686 D	0	0	0
UDMC	DTC	39710 Triparty Pledge	10375 COMMON	915431308 UPLAND MINERALS & CHEMS CORP	1 D	0	0	0
UTEC	DTC	39710 Triparty Pledge	10380 COMMON	917246209 URETHANE TECHNOLOGIES INC	300 D	0.03	0.03	0
USIXQ	DTC	39710 Triparty Pledge	6888 COMMON	917311805 USINTERNETWORKING INC	13088 D	0	0	0
VSMFM	DTC	39710 Triparty Pledge	2531560 COMMON	917919102 VSM MEDTECH LTD	15000 D	0.015	0.015	0
UTSI	DTC	39710 Triparty Pledge	78747 COMMON	918076100 USTARCOM INC	25248 D	86095.68	86095.68	0
VTNO	DTC	39710 Triparty Pledge	10387 COMMON	918346107 VTN CORP	27500 D	2.75	2.75	0
DTC		39710 Triparty Pledge	10403 COMMON	919720102 VALLEY INDUSTRIES INC	113900 D	0	0	0
VLMI	DTC	39710 Triparty Pledge	10404 COMMON	919902106 VALUE MERCHANTS INC	1 D	0	0	0
VLST	DTC	39710 Triparty Pledge	77708 COMMON	919910109 VALUESTAR CORP	5000 D	0	0	0
VUSAQ	DTC	39710 Triparty Pledge	5776 COMMON	92038N102 VALUE AMERICA INC	5500 D	0	0	0
VACI	DTC	39710 Triparty Pledge	10406 COMMON	920383106 VALUE ADDED COMMUNICATIONS	196175 D	19.6175	19.6175	0
DTC		39710 Triparty Pledge	10408 COMMON	92047F108 VALUE TRADING ORD	28751 D	0	0	0
VGDAQ	DTC	39710 Triparty Pledge	1659243 COMMON	92201B307 VANGUARD AIRLINES INC	160 D	0.016	0.016	0
VARI	DTC	39710 Triparty Pledge	6184 COMMON	922206107 VARIAN INC	3259 D	150305.08	150305.08	0
DTC		39710 Triparty Pledge	10427 COMMON	922392105 VECTOR AUTOMATION INC	300 D	0	0	0
AGLE	DTC	39710 Triparty Pledge	1122 COMMON	34622100 ANGEL ENTERTAINMENT INC	1000 D	0	0	0
DTC		39710 Triparty Pledge	1813582 COMMON	36005981 ESCROW ANNIES HOMEGROWN INC	3 D	0.009999	0.009999	0
DTC		39710 Triparty Pledge	1134 COMMON	36730109 ANTEX ORD	1600 D	0.0096	0.0096	0
DTC		39710 Triparty Pledge	861918 COMMON	37905106 APPLIED COATING INTL INC	5000 D	500	500	0
APPG	DTC	39710 Triparty Pledge	1151 COMMON	37928108 APPIAN TECHNOLOGY INC	200 D	0	0	0
ADEV	DTC	39710 Triparty Pledge	1155 COMMON	38177200 APPLIED DEVICES CORP	100 D	0	0	0
AQCR	DTC	39710 Triparty Pledge	76791 COMMON	38373304 AQUA CARE SYSTEMS INC	50 D	0.05	0.05	0
ARAC	DTC	39710 Triparty Pledge	1171 COMMON	38492104 ARACCA PETROLEUM CORP	500 D	0	0	0
AQUC	DTC	39710 Triparty Pledge	1173 COMMON	38903100 AQUACULTURE PRODUCTION TECH	3500 D	0	0	0
AHCD	DTC	39710 Triparty Pledge	332267 COMMON	39574108 ARCHIVALCD INC	95 D	0.009975	0.009975	0
AGUS	DTC	39710 Triparty Pledge	537954 COMMON	40249104 ARGUS INC	12 D	0	0	0
DTC		39710 Triparty Pledge	1187 COMMON	40329104 ARI-MEX OIL & EXPLORATION INC	2000 D	0.01	0.01	0
ARIL	DTC	39710 Triparty Pledge	1190 COMMON	40394108 ARL GROUP INC	184912 D	0	0	0
ASISQ	DTC	39710 Triparty Pledge	76792 COMMON	40401101 ARIS INDUSTRIES INC	10 D	0.01	0.01	0
AVCMF	DTC	39710 Triparty Pledge	2591864 COMMON	40901100 ARIVACA SILVER MINES LTD	800 D	0	0	0
APB	DTC	39710 Triparty Pledge	1220 CEF	44901106 ASIA PACIFIC FUND INC	65 D	1008.15	1008.15	0
AZPN	DTC	39710 Triparty Pledge	5613 COMMON	45327103 ASPEN TECHNOLOGY INC	500 D	6325	6325	0
DTC		39710 Triparty Pledge	4190 COMMON	45919107 AT HOME CORP SERIES A USD0.01	945552 D	0	0	0
ASFZ	DTC	39710 Triparty Pledge	184738 COMMON	46008207 ASSOCIATES FIRST CAPITAL-RVO	300 D	0	0	0
ATLF	DTC	39710 Triparty Pledge	1247 COMMON	48535108 ATLANTIC FINANCIAL FEDERAL	2000 D	0.01	0.01	0
DTC		39710 Triparty Pledge	1249 COMMON	48553200 ATLANTIC GROUP INC NEW	2 D	0	0	0
DTC		39710 Triparty Pledge	1250 COMMON	48591101 ATLANTIC IMPROVEMENT CORP	851 D	0.010212	0.010212	0
DTC		39710 Triparty Pledge	1251 PREFERED	48591200 ATLANTIC IMP CORP \$6.50 JR PFD PFD	10 D	0.001	0.001	0
ATSE	DTC	39710 Triparty Pledge	1169343 COMMON	49305105 ATLAS ENGINEERING CO	14267 D	0	0	0
DTC		39710 Triparty Pledge	1265 COMMON	49901309 ATRATECH INC NEW	13000 D	0	0	0
AHWYQ	DTC	39710 Triparty Pledge	4346 COMMON	50740109 AUDIOHIGHWAY.COM	100 D	0	0	0
DTC		39710 Triparty Pledge	21982 CEF	52587102 AUSTRIA FUND INC	1000 D	9500	9500	0
DTC		39710 Triparty Pledge	1309 COMMON	54308101 AVON RENT A CAR & TRUCK CORP	5800 D	0	0	0



BONSQ	DTC	39710 Triparty Pledge	180024 COMMON	55950109 BMJ MEDICAL MANAGEMENT INC	2000 D	0	0	0
	DTC	39710 Triparty Pledge	862977 COMMON	57620106 BALA REALTY INC	1000 D	0.01	0.01	0
	DTC	39710 Triparty Pledge	2580802 PREFERRED	60505765 BANK OF AMERICA CORP 8.2% PERP PFD	11450 D	274800	274800	0
BKNEO	DTC	39710 Triparty Pledge	1362 COMMON	63840102 BANK OF NEW ENGLAND CORP	600 D	0	0	0
	DTC	39710 Triparty Pledge	796012 WARRANT	65416117 BANK UNITED CORP RIGHTS	100800 D	1.008	1.008	0
BTNI	DTC	39710 Triparty Pledge	1398 COMMON	69567204 BARTON INDUSTRIES INC NEW	1 D	0.000088	0.000088	0
BASL	DTC	39710 Triparty Pledge	863920 COMMON	70005103 BASIC LEASING CORP	18024 D	0	0	0
BXCP	DTC	39710 Triparty Pledge	1406 COMMON	70121207 BASIX CORP	205 D	0	0	0
	DTC	39710 Triparty Pledge	2222217 COMMON	73309999 BE INC ESCROW CUSIP	500 D	0	0	0
BCATF	DTC	39710 Triparty Pledge	179491 COMMON	73846107 BEARCAT EXPLORATIONS LTD	111500 D	11.15	11.15	0
BSBX	DTC	39710 Triparty Pledge	1446 COMMON	77900108 BELL SAVINGS HOLDINGS INC	50895 D	5.0895	5.0895	0
BESQO	DTC	39710 Triparty Pledge	1472 COMMON	86553104 BEST PRODUCTS INC	463555 D	0	0	0
BIFL	DTC	39710 Triparty Pledge	1486 COMMON	88864103 BFLYX INC	2000 D	0	0	0
	DTC	39710 Triparty Pledge	1489 COMMON	89239107 BIG INDIAN RESOURCES INC N/C FR BIG INDIAN URANIUM CORP	1000 D	0	0	0
	DTC	39710 Triparty Pledge	18944 PREFERRED	87509402 BETHLEHEM STEEL CORP 2.5% PERP CV PFD	100 D	0	0	0
	DTC	39710 Triparty Pledge	6220 COMMON	87509105 BETHLEHEM STEEL CORP	3781 D	0	0	0
BITM	DTC	39710 Triparty Pledge	1513 COMMON	90913104 BISTIM INC	2000 D	0	0	0
	DTC	39710 Triparty Pledge	1507 COMMON	90648106 BIOPLASTY INC	29400 D	1470	1470	0
	DTC	39710 Triparty Pledge	25400 COMMON	90908104 BIOSONICS INC	26800 D	26.8	26.8	0
	DTC	39710 Triparty Pledge	8206 COMMON	91250100 BIRMINGHAM STEEL CORP	100 D	0	0	0
	DTC	39710 Triparty Pledge	777387 COMMON	91903104 BITEC DEVEL CORP	10000 D	0	0	0
BNPD	DTC	39710 Triparty Pledge	2460464 COMMON	90636101 BIONIC PRODUCTS INC	1 D	0.0004	0.0004	0
BROM	DTC	39710 Triparty Pledge	1542 COMMON	96606108 BOARDROOM BUSINESS PRODUCTS	30000 D	3	3	0
BOLDQ	DTC	39710 Triparty Pledge	25468 COMMON	97519102 BOLDER TECHNOLOGIES CORP	100 D	0	0	0
	DTC	39710 Triparty Pledge	20786 COMMON	98904998 BONNEVILLE PACIFIC CORP ESCROW	21392 D	0	0	0
BCPUQ	DTC	39710 Triparty Pledge	1555 COMMON	99541203 BORDEN CHEMICALS & PLAS-UNIT	8600 D	0	0	0
ACS	DTC	39710 Triparty Pledge	7492 COMMON	8190100 AFFILIATED COMPUTER SVCS-A	4275 D	221573.25	221573.25	0
ADES	DTC	39710 Triparty Pledge	2039563 COMMON	5208103 ADA-ES INC	2473 D	21614.02	21614.02	0
ACMUY	DTC	39710 Triparty Pledge	2349514 ADR	4845202 ACOM CO LTD-SPONSORED ADR	1204 D	10232.796	10232.796	0
AIXG	DTC	39710 Triparty Pledge	2311274 ADR	9606104 AKTRON AG-SPONSORED ADR	1107 D	8579.25	8579.25	0
AGC	DTC	39710 Triparty Pledge	2493998 CEF	7639107 ADVENT CLAYMORE GLOBAL CONVE	763 D	7385.84	7385.84	0
AIRT	DTC	39710 Triparty Pledge	541274 COMMON	92077101 AIR T INC	557 D	5430.75	5430.75	0
AXAS	DTC	39710 Triparty Pledge	183498 COMMON	3830106 ABRAVAS PETROLEUM CORP	1381 D	4695.4	4695.4	0
AETUF	DTC	39710 Triparty Pledge	2263919 COMMON	1986108 ARC ENERGY TRUST-UNITS	97 D	2333.7715	2333.7715	0
AFLYY	DTC	39710 Triparty Pledge	2216432 ADR	9119108 AIR FRANCE-KLM	98 D	2328.872	2328.872	0
ANCX	DTC	39710 Triparty Pledge	2255168 COMMON	4337101 ACCESS NATIONAL CORP	148 D	885.04	885.04	0
ACFN	DTC	39710 Triparty Pledge	2436020 COMMON	4848107 ACORN ENERGY INC	200 D	772	772	0
ACME	DTC	39710 Triparty Pledge	76785 COMMON	4631107 ACME COMMUNICATIONS INC	35 D	39.2	39.2	0
ANCIQ	DTC	39710 Triparty Pledge	480062 COMMON	1813104 ANC RENTAL CORP	101 D	0.505	0.505	0
AKLMQ	DTC	39710 Triparty Pledge	4500 COMMON	4325205 ACCLAIM ENTERTAINMENT INC	100 D	0.4	0.4	0
	DTC	39710 Triparty Pledge	1668664 COMMON	2113108 ATX COMMUNICATIONS INC	8 D	0	0	0
	DTC	39710 Triparty Pledge	857067 COMMON	5315205 ADACORP INC NEW	3 D	0.03	0.03	0
AMFN	DTC	39710 Triparty Pledge	682 COMMON	1057207 AFN INC	172 D	0	0	0
AGAA	DTC	39710 Triparty Pledge	683 COMMON	1075100 A G AUTOMOTIVE WAREHOUSE-A	7100 D	12156.96364	12156.96364	0
AIMNQ	DTC	39710 Triparty Pledge	695 COMMON	1423102 AIM TELEPHONES INC	10700 D	0.0535	0.0535	0
AMISQ	DTC	39710 Triparty Pledge	697 COMMON	1719103 AMI SYSTEMS INC	100 D	0	0	0
ATEO	DTC	39710 Triparty Pledge	714 COMMON	2062107 A T & E CORPORATION	146163 D	0	0	0
AWCSA	DTC	39710 Triparty Pledge	856163 COMMON	2448108 AW COMPUTER SYSTEMS INC-CL A	330 D	0.033	0.033	0
ADAN	DTC	39710 Triparty Pledge	719 COMMON	2528107 AADAN CORP	50 D	0	0	0
	DTC	39710 Triparty Pledge	725 COMMON	2919108 ABACAN RESOURCE CORP NEW	34 D	0	0	0
	DTC	39710 Triparty Pledge	731 COMMON	3748100 ABRAHAM LINCOLN FEDERAL SAVINGS BANK	700 D	0	0	0
AFTI	DTC	39710 Triparty Pledge	23889 COMMON	3865102 ABSOLUTE FUTURE.COM	10000 D	1	1	0
	DTC	39710 Triparty Pledge	735 COMMON	4315305 ACCESS HEALTHNET INC NEW	19030 D	0	0	0
	DTC	39710 Triparty Pledge	4306 COMMON	6847107 ADELPHIA BUSINESS SOLUTIONS INC CL A	12950 D	0	0	0
	DTC	39710 Triparty Pledge	857260 PREFERRED	6847305 TELCOVE INC 12.875% 10/15/07 PFD B	2 D	0	0	0
	DTC	39710 Triparty Pledge	769 COMMON	7361108 ADRIEN ARPEL INC	6558 D	0	0	0
	DTC	39710 Triparty Pledge	770 PREFERRED	7361207 ADRIEN ARPEL INC PFD	422 D	0	0	0
AESM	DTC	39710 Triparty Pledge	787 COMMON	7698103 AERO SYSTEMS INC	60405 D	60.405	60.405	0
ADNM	DTC	39710 Triparty Pledge	857712 COMMON	7910102 ADVANCED MONITORING SYSTEMS	2500 D	0	0	0
ADET	DTC	39710 Triparty Pledge	800 COMMON	7977101 ADVANCED DETECTORS INC	33530 D	3.353	3.353	0
	DTC	39710 Triparty Pledge	801 COMMON	8017105 AEROSPACE CREDITORS LIQUIDATING TRUST-UBI	135196 D	0	0	0
	DTC	39710 Triparty Pledge	806 COMMON	8179103 AFFILIATED BANC CORP	81860 D	0	0	0
ABTXQ	DTC	39710 Triparty Pledge	5419 COMMON	8494106 AGRIBIOTECH INC	7700 D	7.7	7.7	0
ANWLL	DTC	39710 Triparty Pledge	2596933 COMMON	9037201 AINSWORTH LUMBER CO LTD-144A 144A	2125 D	2975	2975	0
APCR	DTC	39710 Triparty Pledge	858035 COMMON	9140104 AIR POLLUTION CONTROL CO	16 D	0	0	0
	DTC	39710 Triparty Pledge	858109 COMMON	9374109 AIRLIFT INTERNATIONAL INC	100 D	0	0	0
AITR	DTC	39710 Triparty Pledge	840 COMMON	9500109 AITRONICS INTL CORP	200 D	0	0	0
ABB	DTC	39710 Triparty Pledge	966158 ADR	375204 ABB LTD-SPON ADR	43522 D	956178.34	956178.34	0
	DTC	39710 Triparty Pledge	2049204 PREFERRED	336305 AAG HOLDING CO INC 7.25% 01/23/34 PFD	21 D	346.5	346.5	0
LPTN	DTC	39710 Triparty Pledge	895137 COMMON	548910108 LPATH INC	8421100 D	10105320	10105320	0
PRTX	DTC	39710 Triparty Pledge	795799 COMMON	743642100 PROTALEX INC	1460000 D	1095000	1095000	0
SNDN	DTC	39710 Triparty Pledge	2423326 COMMON	81688A106 SENDTEC INC	3045532 D	45682.98	45682.98	0
ZBIO	DTC	39710 Triparty Pledge	531404 COMMON	89365K206 TRANSGENOMIC INC	3731496 D	2089637.76	2089637.76	0
TIOP	DTC	39710 Triparty Pledge	2351254 COMMON	98973P101 ZIOPHARM ONCOLOGY INC	606269 D	721460.11	721460.11	0
	DTC	39710 Triparty Pledge	2437624 CBONDCNV	74373LAAS PROTOSTAR I LTD 0% 10/15/12 CV 144A VAR	18992438 D	17093194.2	17093194.2	0
IPSU	DTC	39710 Triparty Pledge	1284667 COMMON	453096208 IMPERIAL SUGAR CO	4795 D	69048	69048	0
VC	DTC	39710 Triparty Pledge	430716 COMMON	92839U107 VISTEON CORP	19 D	69.92	69.92	0
	DTC	39710 Triparty Pledge	2481711 CBOND	24799AKJ0 DELTA AIR LINES INC/OLD 10% 12/31/49	10000000 D	307000	307000	0
NWA	DTC	39710 Triparty Pledge	2484435 COMMON	667280408 NORTHWEST AIRLINES CORP	17799 D	205222.47	205222.47	0
AES	DTC	39710 Triparty Pledge	7588 COMMON	00130H105 AES CORP	55000 D	726550	726550	0
HMBNQ	DTC	39710 Triparty Pledge	2245613 REIT	43738R109 HOMEBANC CORP/GA	60200 D	301	301	0
VLCY	DTC	39710 Triparty Pledge	2495474 COMMON	92908U103 PROQUEST CO	3540	3540	3540	0
SMSC	DTC	39710 Triparty Pledge	4922 COMMON	853626109 STANDARD MICROSYSTEMS CORP	906 D	26092.8	26092.8	0
UVSP	DTC	39710 Triparty Pledge	77748 COMMON	915271100 UNIVEST CORP OF PENNSYLVANIA	597 D	20954.7	20954.7	0

FBSK	DTC	39710 Triparty Pledge	892027 COMMON	33646W100	FIRST SOUTH BANCORP INC /NC	1096 D	19738.96	19738.96	0	
PGC	DTC	39710 Triparty Pledge	20118 COMMON	704699107	PEAPACK GLADSTONE FINL CORP	494 D	18045.82	18045.82	0	
PNSN	DTC	39710 Triparty Pledge	2403878 COMMON	709600100	PENSON WORLDWIDE INC	1058 D	16504.8	16504.8	0	
CRXL	DTC	39710 Triparty Pledge	676487 ADR	228769105	CRUCCELL-ADR	1032 D	15583.2	15583.2	0	
BMRC	DTC	39710 Triparty Pledge	2496335 COMMON	63425102	BANK OF MARIN BANCORP/CA	287 D	8997.45	8997.45	0	
LULU	DTC	39710 Triparty Pledge	2501905 COMMON	550021109	LULULEMON ATHLETICA INC	286 D	7107.1	7107.1	0	
MRLN	DTC	39710 Triparty Pledge	2042245 COMMON	571157106	MARLIN BUSINESS SERVICES	820 D	6715.8	6715.8	0	
CITZ	DTC	39710 Triparty Pledge	4554 COMMON	12525D102	CFS BANCORP INC	694 D	6530.54	6530.54	0	
ROM	DTC	39710 Triparty Pledge	2501812 ETF	74347R893	ULTRA TECHNOLOGY PROSHARES	101 D	5044.95	5044.95	0	
ENWV	DTC	39710 Triparty Pledge	1664333 COMMON	29264A206	ENDWAVE CORPORATION	1462 D	7792.46	7792.46	0	
CKXE	DTC	39710 Triparty Pledge	2314422 COMMON	12562M106	CKX INC	551 D	4396.98	4396.98	0	
APFC	DTC	39710 Triparty Pledge	4510 COMMON	28740108	AMERICAN PACIFIC CORP	346 D	4951.26	4951.26	0	
USLM	DTC	39710 Triparty Pledge	77705 COMMON	911922102	UNITED STATES LIME & MINERAL	101 D	4125.85	4125.85	0	
UBFO	DTC	39710 Triparty Pledge	1493610 COMMON	911460103	UNITED SECURITY BANCSHARE/CA	211 D	3618.65	3618.65	0	
DCAI	DTC	39710 Triparty Pledge	23482 COMMON	252529102	DIALYSIS CORP OF AMERICA	382 D	3082.74	3082.74	0	
NPT	DTC	39710 Triparty Pledge	7976 CEF	6706K4105	NUVEEN PREMIUM INC MUNI FD 4	247 D	2598.44	2598.44	0	
GABC	DTC	39710 Triparty Pledge	78219 COMMON	373865104	GERMAN AMERICAN BANCORP	188 D	2318.04	2318.04	0	
STLY	DTC	39710 Triparty Pledge	22698 COMMON	854305208	STANLEY FURNITURE CO INC	269 D	2690	2690	0	
IMGN	DTC	39710 Triparty Pledge	17691 COMMON	45253H101	IMMUNOGEN INC	421 D	2210.25	2210.25	0	
IBDRY	DTC	39710 Triparty Pledge	2480122 ADR	450737101	IBERDROLA SA-SPONSORED ADR	71 D	2974.545	2974.545	0	
LBTVB	DTC	39710 Triparty Pledge	2333435 COMMON	530555200	LIBERTY GLOBAL INC-B	70 D	2116.8	2116.8	0	
TFONY	DTC	39710 Triparty Pledge	706661 ADR	879403707	TELEFONOS DE MEXICO-SP ADR A	77 D	2012.01	2012.01	0	
AEPI	DTC	39710 Triparty Pledge	4231 COMMON	1031103	AEP INDUSTRIES INC	90 D	1957.5	1957.5	0	
NKSH	DTC	39710 Triparty Pledge	329543 COMMON	634865109	NATIONAL BANKSHARES INC/VA	85 D	1581.85	1581.85	0	
RELV	DTC	39710 Triparty Pledge	182030 COMMON	75952R100	RELIV INTERNATIONAL INC	477 D	3067.11	3067.11	0	
EVBS	DTC	39710 Triparty Pledge	24112 COMMON	277196101	EASTERN VIRGINIA BANKSHARES	104 D	1636.96	1636.96	0	
TECUB	DTC	39710 Triparty Pledge	181022 COMMON	878895101	TECUMSEH PRODUCTS CO-CL B	55 D	1229.25	1229.25	0	
MFSF	DTC	39710 Triparty Pledge	540998 COMMON	62845B104	MUTUALFIRST FINANCIAL INC	151 D	1668.55	1668.55	0	
EIHI	DTC	39710 Triparty Pledge	2411755 COMMON	276534104	EASTERN INSURANCE HOLDINGS	97 D	1344.42	1344.42	0	
FBMI	DTC	39710 Triparty Pledge	180978 COMMON	33761G104	FIRSTBANK CORP/ALMA MICH	119 D	1517.25	1517.25	0	
LSBX	DTC	39710 Triparty Pledge	1168653 COMMON	50215P100	LSB CORP	87 D	1206.69	1206.69	0	
ESBF	DTC	39710 Triparty Pledge	25409 COMMON	26884F102	ESB FINANCIAL CORP	88 D	924.88	924.88	0	
ALNC	DTC	39710 Triparty Pledge	530791 COMMON	19205103	ALLIANCE FINANCIAL CORP	38 D	902.5	902.5	0	
HFWA	DTC	39710 Triparty Pledge	896893 COMMON	42722X106	HERITAGE FINANCIAL CORP	60 D	840.6	840.6	0	
HWNF	DTC	39710 Triparty Pledge	538291 COMMON	40424G108	HMN FINANCIAL INC	68 D	888.76	888.76	0	
MAGS	DTC	39710 Triparty Pledge	968924 COMMON	M6786D104	MAGAL SECURITY SYS LTD	82 D	747.02	747.02	0	
SHLO	DTC	39710 Triparty Pledge	183776 COMMON	824543102	SHILOH INDUSTRIES INC	85 D	805.8	805.8	0	
CZNC	DTC	39710 Triparty Pledge	329140 COMMON	172922106	CITIZENS & NORTHERN CORP	29 D	725.87	725.87	0	
UTMD	DTC	39710 Triparty Pledge	24638 COMMON	917488108	UTAH MEDICAL PRODUCTS INC	20 D	600	600	0	
MARPS	DTC	39710 Triparty Pledge	183137 COMMON	568423107	MARINE PETROLEUM TRUST	21 D	514.5	514.5	0	
CBKN	DTC	39710 Triparty Pledge	77391 COMMON	139793103	CAPITAL BANK CORP	51 D	524.28	524.28	0	
LION	DTC	39710 Triparty Pledge	2021977 COMMON	316394105	FIDELITY SOUTHERN CORP	97 D	486.94	486.94	0	
VIST	DTC	39710 Triparty Pledge	2562444 COMMON	918255100	VIST FINANCIAL CORP	35 D	481.25	481.25	0	
CNKA	DTC	39710 Triparty Pledge	183600 COMMON	156432106	CENTURY BANCORP INC -CL A	30 D	554.7	554.7	0	
BNCN	DTC	39710 Triparty Pledge	2021447 COMMON	0566T101	BNC BANCORP	48 D	456	456	0	
CBAN	DTC	39710 Triparty Pledge	77910 COMMON	19623P101	COLONY BANCORP	43 D	473	473	0	
NSFC	DTC	39710 Triparty Pledge	76214 COMMON	665751103	NORTHERN STATES FINL CORP	45 D	389.7	389.7	0	
CAFI	DTC	39710 Triparty Pledge	538877 COMMON	132618109	CAMCO FINANCIAL CORP	36 D	370.44	370.44	0	
FUNC	DTC	39710 Triparty Pledge	892110 COMMON	33741H107	FIRST UNITED CORP	19 D	379.05	379.05	0	
BARI	DTC	39710 Triparty Pledge	968166 COMMON	59690107	BANCORP RHODE ISLAND INC	11 D	329.78	329.78	0	
FFBH	DTC	39710 Triparty Pledge	180244 COMMON	32020F105	FIRST FED BNCSHS OF ARKANSAS	40 D	315.6	315.6	0	
RXII	DTC	39710 Triparty Pledge	2565409 COMMON	74978T109	RXI PHARMACEUTICALS CORP	39 D	320.97	320.97	0	
CSBC	DTC	39710 Triparty Pledge	1814652 COMMON	176682102	CITIZENS SOUTH BANKING CORP	32 D	253.44	253.44	0	
FMFC	DTC	39710 Triparty Pledge	891936 COMMON	320744105	FIRST M & F CORP	23 D	224.25	224.25	0	
BFSB	DTC	39710 Triparty Pledge	2317042 COMMON	114039100	BROOKLYN FEDERAL BANCORP INC	14 D	206.5	206.5	0	
WVVY	DTC	39710 Triparty Pledge	913112 COMMON	936750108	WARWICK VALLEY TELEPHONE CO	17 D	180.03	180.03	0	
AMRB	DTC	39710 Triparty Pledge	78186 COMMON	29326105	AMERICAN RIVER BANKSHRS (CA)	15 D	168	168	0	
FNET	DTC	39710 Triparty Pledge	2375144 COMMON	34969Q100	FORTUNET INC	23 D	143.75	143.75	0	
LNBB	DTC	39710 Triparty Pledge	75897 COMMON	502100100	LN B BANCORP INC	10 D	83.6	83.6	0	
COOP	DTC	39710 Triparty Pledge	184670 COMMON	216844100	COOPERATIVE BANKSHARES INC	11 D	55.77	55.77	0	
MBVT	DTC	39710 Triparty Pledge	181000 COMMON	588448100	MERCHANTS BANCSHARES INC	2 D	44.96	44.96	0	
WINA	DTC	39710 Triparty Pledge	1338913 COMMON	974250102	WINMARK CORP	2 D	36.52	36.52	0	
PBCI	DTC	39710 Triparty Pledge	18249 COMMON	697738102	PAMRAPO BANCORP INC	2 D	24.2	24.2	0	
PX	DTC	39710 Triparty Pledge	8527 COMMON	74005P104	PRAXAIR INC	1554 D	136208.1	136208.1	0	
NWLIA	DTC	39710 Triparty Pledge	5464 COMMON	638522102	NATL WESTERN LIFE INS-CL A	400 D	102000	102000	0	
BRF	DTC	39710 Triparty Pledge	76800 CEF	09247H106	BLACKROCK FLORIDA INSD 2008	1934 D	28507.16	28507.16	0	
SGP	DTC	39710 Triparty Pledge	10836 COMMON	806605101	SCHERING-PLOUGH CORP	104458 D	1940829.64	1940829.64	0	
ICTG	DTC	39710 Triparty Pledge	15397 COMMON	44929Y101	ICT GROUP INC	419495 D	3708335.8	3708335.8	0	
LTKWL	DTC	39710 Triparty Pledge	8027 COMMON	57776T106	MAXWELL TECHNOLOGIES INC	40871 D	560750.12	560750.12	0	
LTM	DTC	39710 Triparty Pledge	2241777 COMMON	53217R207	LIFE TIME FITNESS INC	10508 D	414225.36	414225.36	0	
TM	DTC	39710 Triparty Pledge	13679 ADR	892331307	TOYOTA MOTOR CORP -SPON ADR	4667 D	426330.45	426330.45	0	
VRTX	DTC	39710 Triparty Pledge	6188 COMMON	92532F100	VERTEX PHARMACEUTICALS INC	14674 D	429214.5	429214.5	0	
GLBC	DTC	39710 Triparty Pledge	2045290 COMMON	G3921A175	GLOBAL CROSSING LTD	24377 D	401976.73	401976.73	0	
JOYG	DTC	39710 Triparty Pledge	1223263 COMMON	481165108	JOY GLOBAL INC	6551 D	358863.78	358863.78	0	
UNS	DTC	39710 Triparty Pledge	4966 COMMON	909205106	UNISOURCE ENERGY CORP CO	7694 D	237975.42	237975.42	0	
MBI	DTC	39710 Triparty Pledge	12030 COMMON	55262C100	MBIA INC	11120 D	143225.6	143225.6	0	
IYE	DTC	39710 Triparty Pledge	2511536 PREFERRED	780097713	ROYAL BANK OF SCOTLAND PLC/THE 7.25% PERP PFD T	10600 D	163664	163664	0	
IYE	DTC	39710 Triparty Pledge	331749 ETF	464287796	ISHARES DJ US ENERGY SECTOR	1429 D	59603.59	59603.59	0	
SSO	DTC	39710 Triparty Pledge	2412637 ETF	74347R107	ULTRA S&P500 PROSHARES	905 D	51802.2	51802.2	0	
UPL	DTC	39710 Triparty Pledge	185475 COMMON	903914109	ULTRA PETROLEUM CORP	2166 D	132234.3	132234.3	0	
LNMYI	DTC	39710 Triparty Pledge	1446664 ADR	54336Q203	LOWMUN PLC-SPON ADR	413 D	20662.803	20662.803	0	
OFIC	DTC	39710 Triparty Pledge	2405 REIT	22002T108	CORPORATE OFFICE PROPERTIES	1212 D	51631.2	51631.2	0	
TIF	DTC	39710 Triparty Pledge	9960 COMMON	886547108	TIFFANY & CO	36048 D	1372347.36	1372347.36	0	
LEH	DTC	39710 Triparty Pledge	2417968 MEDNOTE	52517PK59	LEHMAN BROTHERS HOLDINGS INC 5.75% 07/18/11 MTN	23485000 D	19,460,258	4,865,064.5	4,865,064.5	1

	DTC	39710 Triparty Pledge	2415512 CBOND	92257TAA1	VELOCITY EXPRESS CORP 18% 12/30/10 UNIT	12889630 D	438247.42	438247.42	0
	DTC	39710 Triparty Pledge	2292075 CBOND	370425SL5	GMAC LLC 6.75% 12/01/14	6334200 D	3104157.055	3104157.055	0
	DTC	39710 Triparty Pledge	2457736 WARRANT	52520L253	LEHMAN-CW12 CANARA BANK	4939861 D	23666874.05	5916718.513	5916718.513
	DTC	39710 Triparty Pledge	2365941 BRADYSF	040114GL8	ARGENTINA GOVERNMENT INTERNATIONAL BOND 8.28% 12/31/33 \$dis	4130547 D	2552430.213	2552430.213	0
	DTC	39710 Triparty Pledge	10435 CFGN	922646AS3	VENEZUELA GOVERNMENT INTERNATIONAL BOND 9.25% 09/15/27	1392200 D	1045223.386	1045223.386	0
	DTC	39710 Triparty Pledge	163724 CBOND	606328AK6	MOHEGAN TRIBAL GAMING AUTHORITY 8% 04/01/12	1150000 D	997177.65	997177.65	0
	DTC	39710 Triparty Pledge	2462109 WARRANT	52520L337	LEHMAN-CW12 ROLTA INDIA LI	1000000 D	7343000	1835750	1835750
	DTC	39710 Triparty Pledge	2361990 CBOND	62941EAB7	NTK HOLDINGS INC 0% 03/01/14 STEP	1000000 D	422500	422500	0
	DTC	39710 Triparty Pledge	2480805 GOVAGNCY	3133XKJU0	FEDERAL HOME LOAN BANK SYSTEM 5.5% 05/01/12	100000 D	101371.234	101371.234	0
	DTC	39710 Triparty Pledge	2539233 CBOND	55276GAA3	MBIA INSURANCE CORP 14% 01/15/33 144A VAR	874000 D	650693	650693	0
JNPR	DTC	39710 Triparty Pledge	9570 COMMON	48203R104	JUNIPER NETWORKS INC	98423 D	2647578.7	2647578.7	0
	DTC	39710 Triparty Pledge	2365940 CBOND	040114GK0	ARGENTINA GOVERNMENT INTERNATIONAL BOND 1.33% 12/31/38 \$par STEP	513418 D	146943.8255	146943.8255	0
AW	DTC	39710 Triparty Pledge	6286 COMMON	19589308	ALLIED WASTE INDUSTRIES INC	91416 D	1070481.36	1070481.36	0
FBC	DTC	39710 Triparty Pledge	3299 COMMON	337930101	FLAGSTAR BANCORP INC	416288 D	2039811.2	2039811.2	0
MFE	DTC	39710 Triparty Pledge	2242035 COMMON	579064106	MCACFE INC	78921 D	2944542.51	2944542.51	0
ABV	DTC	39710 Triparty Pledge	540393 ADR	20441W203	COMPANHIA DE BEBIDAS-PRF ADR	77274 D	4501983.24	4501983.24	0
GG	DTC	39710 Triparty Pledge	678414 COMMON	380956409	GOLDCORP INC	335257 D	10788570.26	10788570.26	0
TSO	DTC	39710 Triparty Pledge	9900 COMMON	881609101	TESORO CORP	74805 D	1410822.3	1410822.3	0
	DTC	39710 Triparty Pledge	2272076 CBOND	812141AN8	SEALY MATTRESS CO 8.25% 06/15/14	207828 D	2521828.25	2521828.25	0
	DTC	39710 Triparty Pledge	2034094 CBOND	76009NAE0	RENT-A-CENTER INC/TX 7.5% 05/01/10 B	250000 D	252135.5	252135.5	0
CCO	DTC	39710 Triparty Pledge	2360886 COMMON	18451C109	CLEAR CHANNEL OUTDOOR-CL A	64754 D	964834.6	964834.6	0
ACF	DTC	39710 Triparty Pledge	6290 COMMON	03060R101	AMERICREDIT CORP	184200 D	2306184	2306184	0
MER	DTC	39710 Triparty Pledge	12141 COMMON	590188108	MERRILL LYNCH & CO INC	57765 D	1704067.5	1704067.5	0
RRI	DTC	39710 Triparty Pledge	968785 COMMON	75952B105	RELIANT ENERGY INC	56915 D	807623.85	807623.85	0
	DTC	39710 Triparty Pledge	2298476 CBONDCNV	985577AA3	YRC WORLDWIDE INC 5% 08/23 CV *	56000 D	46511.136	46511.136	0
DXD	DTC	39710 Triparty Pledge	2417997 ETF	74347R867	ULTRASHORT DOW30 PROSHARES	54882 D	3363168.96	3363168.96	0
SRS	DTC	39710 Triparty Pledge	2463410 ETF	74347R552	ULTRASHORT REAL ESTATE PROSH	53561 D	3684996.8	3684996.8	0
S	DTC	39710 Triparty Pledge	12862 COMMON	852061100	SPRINT NEXTEL CORP	129574 D	926454.1	926454.1	0
FDO	DTC	39710 Triparty Pledge	6369 COMMON	307000109	FAMILY DOLLAR STORES	50073 D	1398538.89	1398538.89	0
AUO	DTC	39710 Triparty Pledge	1656096 ADR	2255107	AU OPTRONICS CORP-SPON ADR	48138 D	576693.24	576693.24	0
AOC	DTC	39710 Triparty Pledge	5537 COMMON	37399103	AON CORP	41635 D	1928116.85	1928116.85	0
BKS	DTC	39710 Triparty Pledge	10896 COMMON	67714109	BARNES & NOBLE INC	41246 D	1198608.76	1198608.76	0
	DTC	39710 Triparty Pledge	2511757 CBONDCNV	86800CAC8	SUNTECH POWER HOLDINGS CO LTD 0.25% 02/15/12 CV	38000 D	40573.702	40573.702	0
GSK	DTC	39710 Triparty Pledge	11867 ADR	37733W105	GLAXOSMITHKLINE PLC-SPON ADR	36880 D	1641897.6	1641897.6	0
EXM	DTC	39710 Triparty Pledge	212 COMMON	V3267N107	EXCEL MARITIME CARRIERS LTD	36795 D	863210.7	863210.7	0
MSFT	DTC	39710 Triparty Pledge	6 COMMON	594918104	MICROSOFT CORP	36510 D	918591.6	918591.6	0
OMEX	DTC	39710 Triparty Pledge	23705 COMMON	676118102	ODYSSEY MARINE EXPLORATION	32600 D	168868	168868	0
MAS	DTC	39710 Triparty Pledge	7142 COMMON	574599106	MASCO CORP	32131 D	619485.68	619485.68	0
COV	DTC	39710 Triparty Pledge	2491194 COMMON	G2552X108	COVIDIEN LTD	31525 D	1697621.25	1697621.25	0
	DTC	39710 Triparty Pledge	2405708 CBONDCNV	909440AH2	PENSKE AUTO GROUP INC 3.5% 04/01/26 CV	30000 D	25912.08	25912.08	0
KIM	DTC	39710 Triparty Pledge	11989 REIT	49446R109	KIMCO REALTY CORP	27349 D	1174639.55	1174639.55	0
OVTI	DTC	39710 Triparty Pledge	531164 COMMON	682128103	OMNIVISION TECHNOLOGIES INC	25929 D	324631.08	324631.08	0
KGC	DTC	39710 Triparty Pledge	2294396 COMMON	496902404	KINROSS GOLD CORP	24552 D	406090.08	406090.08	0
GMCR	DTC	39710 Triparty Pledge	187121 COMMON	393122106	GREEN MOUNTAIN COFFEE ROASTE	76700 D	3087175	3087175	0
PCG	DTC	39710 Triparty Pledge	8181 COMMON	69331C108	P G & E CORP	23139 D	911676.6	911676.6	0
AGN	DTC	39710 Triparty Pledge	6281 COMMON	18490102	ALLERGAN INC	22938 D	1346001.84	1346001.84	0
ABFS	DTC	39710 Triparty Pledge	16066 COMMON	40790107	ARKANSAS BEST CORP	22854 D	914617.08	914617.08	0
BPOP	DTC	39710 Triparty Pledge	12213 COMMON	733174106	POPULAR INC	183002 D	2044132.34	2044132.34	0
ELN	DTC	39710 Triparty Pledge	5103 ADR	284131208	ELAN CORP PLC -SPONS ADR	112645 D	1258244.65	1258244.65	0
PCH	DTC	39710 Triparty Pledge	2382330 REIT	737630103	POTLATCH CORP	2013 D	100811.04	100811.04	0
AEE	DTC	39710 Triparty Pledge	4226 COMMON	23608102	AMEREN CORPORATION	32947 D	1368618.38	1368618.38	0
APEI	DTC	39710 Triparty Pledge	2523593 COMMON	02913V103	AMERICAN PUBLIC EDUCATION	21134 D	1043596.92	1043596.92	0
NCX	DTC	39710 Triparty Pledge	17588 COMMON	66977W109	NOVA CHEMICALS CORP	20587 D	543702.67	543702.67	0
	DTC	39710 Triparty Pledge	1663007 CBOND	852060AT9	SPRINT CAPITAL CORP 8.75% 03/15/32	17000 D	15014.893	15014.893	0
NHWK	DTC	39710 Triparty Pledge	2383352 COMMON	65411N105	NIGHTHAWK RADIOLOGY HOLDINGS	4711 D	43812.3	43812.3	0
ECA	DTC	39710 Triparty Pledge	1439617 COMMON	292505104	ENCAVA CORP	3368 D	241519.28	241519.28	0
DLR	DTC	39710 Triparty Pledge	2259862 COMMON	256664103	DOLLAR FINANCIAL CORP	14375 D	269531.25	269531.25	0
GCI	DTC	39710 Triparty Pledge	3472 COMMON	364730101	GANNETT CO	12096 D	224501.76	224501.76	0
	DTC	39710 Triparty Pledge	2489956 CBONDCNV	651824AB0	NEWPORT CORP 2.5% 02/15/12 CV	12000 D	9843.504	9843.504	0
USB	DTC	39710 Triparty Pledge	801248 COMMON	902973304	US BANCORP	10596 D	402542.04	402542.04	0
ALO	DTC	39710 Triparty Pledge	4154 COMMON	20813101	ALPHARMA INC-CL A	10500 D	392175	392175	0
	DTC	39710 Triparty Pledge	2548186 CBONDCNV	13199ADD0	CALPINE CORP 6% 09/30/14 CV	9250 D	884.3	884.3	0
UTX	DTC	39710 Triparty Pledge	12831 COMMON	913017109	UNITED TECHNOLOGIES CORP	8586 D	552079.8	552079.8	0
GME	DTC	39710 Triparty Pledge	2354669 COMMON	36467W109	GAMESTOP CORP-CLASS A	7369 D	277811.3	277811.3	0
SYMC	DTC	39710 Triparty Pledge	9674 COMMON	871503108	SYMANTEC CORP	6555 D	130313.4	130313.4	0
BBBY	DTC	39710 Triparty Pledge	5037 COMMON	75896100	BED BATH & BEYOND INC	6520 D	213595.2	213595.2	0
IMOS	DTC	39710 Triparty Pledge	1448072 COMMON	G2110R106	CHIPMOS TECHNOLOGIES BERMUDA	6119 D	11809.67	11809.67	0
	DTC	39710 Triparty Pledge	2323182 USTRES	912828DV9	UST 4.125% 05/15/15 10YR	6000 D	6579.52212	6579.52212	0
SAP	DTC	39710 Triparty Pledge	5396 ADR	803054204	XP AG-SPONSORED ADR	5493 D	319308.09	319308.09	0
STSI	DTC	39710 Triparty Pledge	13657 COMMON	85517P101	STAR SCIENTIFIC INC	5464 D	22019.92	22019.92	0
MNST	DTC	39710 Triparty Pledge	2020574 COMMON	611742107	MONSTER WORLDWIDE INC	5080 D	92100.4	92100.4	0
WOOF	DTC	39710 Triparty Pledge	1339244 COMMON	918194101	VCA ANTECH INC	4773 D	155504.34	155504.34	0
BBBB	DTC	39710 Triparty Pledge	2239117 COMMON	91935502	BLACKBOARD INC	3965 D	169107.25	169107.25	0
PDLI	DTC	39710 Triparty Pledge	2376603 COMMON	69329Y104	PDL BIOPHARMA INC	3773 D	37730	37730	0
MAKO	DTC	39710 Triparty Pledge	2555202 COMMON	560879108	MAKO SURGICAL CORP	2918 D	24277.76	24277.76	0
WU	DTC	39710 Triparty Pledge	2434091 COMMON	959802109	WESTERN UNION CO	1579 D	40611.88	40611.88	0
INFY	DTC	39710 Triparty Pledge	4123 ADR	456788108	INFOSYS TECHNOLOGIES-SP ADR	1254 D	48279	48279	0
WG	DTC	39710 Triparty Pledge	14182 COMMON	969199108	WILLBROS GROUP INC	1093 D	37653.85	37653.85	0
BEC	DTC	39710 Triparty Pledge	8158 COMMON	75811109	BECKMAN COULTER INC	1072 D	73968	73968	0
GPN	DTC	39710 Triparty Pledge	794737 COMMON	37940X102	GLOBAL PAYMENTS INC	1015 D	47461.4	47461.4	0
FCN	DTC	39710 Triparty Pledge	77646 COMMON	302941109	FTI CONSULTING INC	999 D	73426.5	73426.5	0
PVTB	DTC	39710 Triparty Pledge	164597 COMMON	742962103	PRIVATEBANCORP INC	856 D	40257.16	40257.16	0
SCG	DTC	39710 Triparty Pledge	76447 COMMON	80589M102	SCANIA CORP	694 D	29078.6	29078.6	0
MOT	DTC	39710 Triparty Pledge	2327816 COMMON	620076109	MOTOROLA INC	862 D	6490.86	6490.86	0

PUN	DTC	39710 Triparty Pledge	10227 COMMON	655664100 NORDSTROM INC	668 D	22665.24	22665.24	0	
PSUN	DTC	39710 Triparty Pledge	10413 COMMON	694873100 PACIFIC SUNWEAR OF CALIF	396 D	3330.36	3330.36	0	
PMCS	DTC	39710 Triparty Pledge	1333792 COMMON	69344F106 PMC - SIERRA INC	381 D	3299.46	3299.46	0	
RKT	DTC	39710 Triparty Pledge	4887 COMMON	772739207 ROCK-TENN COMPANY -CL A	308 D	14124.88	14124.88	0	
PRXL	DTC	39710 Triparty Pledge	10468 COMMON	699462107 PAREXEL INTERNATIONAL CORP	271 D	8441.65	8441.65	0	
	DTC	39710 Triparty Pledge	2524217 MUNI	649902MA8 NY DORM ED-SER A	210 D	205.3191	205.3191	0	
	DTC	39710 Triparty Pledge	2543106 PREFERRED	60505682 BANK OF AMERICA CORP 7.25% PERP CV PFD L	113 D	92321	92321	0	
GHDX	DTC	39710 Triparty Pledge	2352884 COMMON	37244C101 GENOMIC HEALTH INC	166 D	3781.48	3781.48	0	
ROST	DTC	39710 Triparty Pledge	5291 COMMON	778296103 ROSS STORES INC	91 D	3407.04	3407.04	0	
	DTC	39710 Triparty Pledge	2310799 PREFERRED	68214Q200 OMNICARE CAPITAL TRUST II 4% 06/15/33 CV PFD B	25 D	1037.5	1037.5	0	
VSCI	DTC	39710 Triparty Pledge	12280 COMMON	927912105 VISION-SCIENCES INC	4923 D	19692	19692	0	
NFS	DTC	39710 Triparty Pledge	10136 COMMON	638612101 NATIONWIDE FINANCIAL SERV- A	2838 D	146157	146157	0	
FADV	DTC	39710 Triparty Pledge	2024671 COMMON	31845F100 FIRST ADVANTAGE CORP-CL A	555 D	9435	9435	0	
XNPT	DTC	39710 Triparty Pledge	2327991 COMMON	98411C100 XENOPORT INC	37 D	1811.15	1811.15	0	
BTU	DTC	39710 Triparty Pledge	1019505 COMMON	704549104 PEABODY ENERGY CORP	51294 D	2938633.26	2938633.26	0	
LVS	DTC	39710 Triparty Pledge	2296123 COMMON	517834107 LAS VEGAS SANDS CORP	21901 D	959263.8	959263.8	0	
TSFG	DTC	39710 Triparty Pledge	186469 COMMON	837841105 SOUTH FINANCIAL GROUP INC	3132 D	32698.08	32698.08	0	
LSTR	DTC	39710 Triparty Pledge	6016 COMMON	515098101 LANDSTAR SYSTEM INC	395 D	19572.25	19572.25	0	
GNK	DTC	39710 Triparty Pledge	2341396 COMMON	Y2685T107 GENCO SHIPPING & TRADING LTD	9426 D	478935.06	478935.06	0	
CNVR	DTC	39710 Triparty Pledge	717575 COMMON	211919105 CONVERA CORP-CLASS A	1425 D	1710	1710	0	
LAMR	DTC	39710 Triparty Pledge	6014 COMMON	512815101 LAMAR ADVERTISING CO-CL A	50365 D	1899767.8	1899767.8	0	
KEY	DTC	39710 Triparty Pledge	12055 COMMON	493267108 KEYCORP	23248 D	345930.24	345930.24	0	
LXK	DTC	39710 Triparty Pledge	11991 COMMON	529771107 LEXMARK INTERNATIONAL INC-A	12602 D	419520.58	419520.58	0	
XLI	DTC	39710 Triparty Pledge	12845 ETF	81369Y704 INDUSTRIAL SELECT SECT SPDR	373 D	12350.03	12350.03	0	
EFA	DTC	39710 Triparty Pledge	1228798 ETF	464287465 ISHARES MSCI EAFE INDEX FUND	53398 D	3300530.38	3300530.38	0	
AGU	DTC	39710 Triparty Pledge	16959 COMMON	8916108 AGRUM INC	8692 D	734474	734474	0	
POM	DTC	39710 Triparty Pledge	1671015 COMMON	713291102 PEPCO HOLDINGS INC	5491 D	125524.26	125524.26	0	
MDU	DTC	39710 Triparty Pledge	9787 COMMON	552690109 MDU RESOURCES GROUP INC	4296 D	125271.36	125271.36	0	
UMPO	DTC	39710 Triparty Pledge	1668989 COMMON	904214103 UMPQUA HOLDINGS CORP	5599 D	106381	106381	0	
LSI	DTC	39710 Triparty Pledge	5195 COMMON	502161102 LSI CORP	3 D	17.85	17.85	0	
ENZ	DTC	39710 Triparty Pledge	5555 COMMON	294100102 ENZO BIOCHEM INC	13659 D	155439.42	155439.42	0	
UNP	DTC	39710 Triparty Pledge	5354 COMMON	907818108 UNION PACIFIC CORP	10783 D	827379.59	827379.59	0	
BWLD	DTC	39710 Triparty Pledge	2043458 COMMON	119848109 BUFFALO WILD WINGS INC	2317 D	99468.81	99468.81	0	
ZION	DTC	39710 Triparty Pledge	5717 COMMON	989701107 ZIONS BANCORPORATION	301936 D	15951278.88	15951278.88	0	
INTC	DTC	39710 Triparty Pledge	11970 COMMON	458140100 INTEL CORP	465965 D	8960506.95	8960506.95	0	
XLF	DTC	39710 Triparty Pledge	5524 ETF	81369Y605 FINANCIAL SELECT SECTOR SPDR	129820 D	2905371.6	2905371.6	0	
GNA	DTC	39710 Triparty Pledge	1864309 COMMON	37373P105 GERDAU AMERISTEEL CORP	200417 D	2473145.78	2473145.78	0	
LWSN	DTC	39710 Triparty Pledge	2397834 COMMON	52078P102 LAWSON SOFTWARE INC	290909 D	2065453.9	2065453.9	0	
CMA	DTC	39710 Triparty Pledge	2200 COMMON	200340107 COMERICA INC	42929 D	1803018	1803018	0	
QQQQ	DTC	39710 Triparty Pledge	2476620 ETF	73935A104 POWERSHARES QQQ	23900 D	1025310	1025310	0	
	DTC	39710 Triparty Pledge	2554205 MEDNOTE	52522L723 LEHMAN BROTHERS HOLDINGS INC 0% 08/13/09 GE	14450 D	1.068	267.0	267.0	1
	DTC	39710 Triparty Pledge	2505752 MUNI	837227RN9 S CENT CT WTR 16TH	100000 D	107031		107031	0
	DTC	39710 Triparty Pledge	2520184 MUNIFLT	74514LN17 PR-VAR-RF-A3-PUB IMPT	200000 D	200000		200000	0
	DTC	39710 Triparty Pledge	2585231 MUNIFLT	73541LA44 PORT ST JOE WIS-VAR	400000 D	400000		400000	0
	DTC	39710 Triparty Pledge	2552758 CBOND	69349DA44 PNC PREFERRED FUNDING TRUST I 8.7% PERP 144A VAR	1600000 D	1547550.992		1547550.992	0
	DTC	39710 Triparty Pledge	2020641 CBONDCNV	524908FN5 LEHMAN BROTHERS HOLDINGS INC 0.25% 05/08/10 CV IP	4000000 D	1,017,612	254,403.0	254,403.0	1
	DTC	39710 Triparty Pledge	2298667 CBOND	52517PYN5 LEHMAN BROTHERS HOLDINGS INC 4.25% 01/27/10 MTN	15251000 D	1,616,845	404,211.2	404,211.2	1
ADBE	DTC	39710 Triparty Pledge	11524 COMMON	00724F101 ADOBE SYSTEMS INC	16059 D	657455.46		657455.46	0
VIV	DTC	39710 Triparty Pledge	2393627 ADR	92855S101 VIVO PARTICIPACOES SA-ADR	4494 D	21211.68		21211.68	0
WL	DTC	39710 Triparty Pledge	10956 COMMON	971807102 WILMINGTON TRUST CORP	7694 D	275060.5		275060.5	0
HDY	DTC	39710 Triparty Pledge	18781 COMMON	448954107 HYPERDYNAMICS CORP	2658 D	3349.08		3349.08	0
GGB	DTC	39710 Triparty Pledge	11863 ADR	373737105 GERDAU SA -SPON ADR	2942 D	41835.24		41835.24	0
	DTC	39710 Triparty Pledge	1865492 CBOND	01975DAC4 ALLMERICA CBO I LTD/ALLMERICA CBO I CORP 0% 06/11/10 144A FLT	3000000 D	0		0	0
	DTC	39710 Triparty Pledge	2307454 CBOND	21988KAN7 LEHMAN ABS CORP 7.4% 02/15/34 144A	162000 D	133.164	33.291	33.291	1
	DTC	39710 Triparty Pledge	2581286 CBONDCNV	823213AA1 SHENGDATECH INC 6% 06/01/18 CV 144A	258000 D	275371.914		275371.914	0
	DTC	39710 Triparty Pledge	1865494 CBOND	07132XAU7 BATTERY PARK CDO LTD 0% 02/10/11 144A	5000000 D	0.5		0.5	0
	DTC	39710 Triparty Pledge	1865498 CMO	314093AA3 FEDERATED CBO LTD 0% 04/22/11 144A	3000000 D	0.3		0.3	0
	DTC	39710 Triparty Pledge	1865479 CMO	129609AB9 CALHOUN CBO LTD 0% 07/23/10 144A 1A VAR	3000000 D	0		0	0
	DTC	39710 Triparty Pledge	2531036 PREFERRED	759663206 REMY INTERNATIONAL INC 24.4325% PFD A FLT	5 D	0		0	0
THLD	DTC	39710 Triparty Pledge	2600910 COMMON	885807206 THRESHOLD PHARMACEUTICALS	51 D	85.17		85.17	0
ROIA	DTC	39710 Triparty Pledge	8773 COMMON	75040P108 RADIO ONE INC-CL A	66 D	85.14		85.14	0
	DTC	39710 Triparty Pledge	2361530 CBONDCNV	55375VAB8 M-SYSTEMS FINANCE NV 1% 03/15/35 CV	650 D	604.0476		604.0476	0
LUMCE	DTC	39710 Triparty Pledge	2046696 REIT	550278303 LUMINENT MORTGAGE CAPITAL	72034 D	432.204		432.204	0
MIVI	DTC	39710 Triparty Pledge	2588097 COMMON	55306V205 MIV THERAPEUTICS INC	2610 D	1278.9		1278.9	0
IFLI	DTC	39710 Triparty Pledge	2449915 COMMON	45951A101 INTERNATIONAL FIGHT LEAGUE I	205550 D	1438.85		1438.85	0
	DTC	39710 Triparty Pledge	2350215 CBOND	571748AP7 MARSH & MCLENNAN COS INC 5.75% 09/15/15	2000 D	1963.718		1963.718	0
	DTC	39710 Triparty Pledge	2389377 CBOND	92857WAM2 VODAFONE GROUP PLC 5.5% 06/15/11	2000 D	2064.57712		2064.57712	0
XNL	DTC	39710 Triparty Pledge	2315059 COMMON	98420A103 XETHANOL CORP	8100 D	2430		2430	0
IVNYY	DTC	39710 Triparty Pledge	2424786 ADR	46120A208 INVENSYS PLC -SPON ADR	600 D	2617.2		2617.2	0
	DTC	39710 Triparty Pledge	2447273 CBOND	852061AD2 SPRINT NEXTEL CORP 6% 12/01/16	3000 D	2723.499		2723.499	0
	DTC	39710 Triparty Pledge	2432353 CBOND	032511AX5 ANADARKO PETROLEUM CORP 5.95% 09/15/16	3000 D	3130.73412		3130.73412	0
IMH	DTC	39710 Triparty Pledge	23269 REIT	45254P102 IMPAC MORTGAGE HOLDINGS INC	14362 D	5744.8		5744.8	0
NEXM	DTC	39710 Triparty Pledge	15443 COMMON	652903105 NEXMED INC	19112 D	2866.8		2866.8	0
DMPL	DTC	39710 Triparty Pledge	1963122 MLP	25820R105 DORCHESTER MINERALS LP	71 D	1716.78		1716.78	0
	DTC	39710 Triparty Pledge	2324961 CBOND	338032AZ8 FISHER SCIENTIFIC INTERNATIONAL INC 6.75% 08/15/14	5000 D	4880.94		4880.94	0
MGT	DTC	39710 Triparty Pledge	2459086 COMMON	55302P103 MGT CAPITAL INVESTMENTS INC	1844 D	3042.6		3042.6	0
ICE	DTC	39710 Triparty Pledge	2361533 COMMON	45865V100 INTERCONTINENTALEXCHANGE INC	6195 D	536548.95		536548.95	0
GTOP	DTC	39710 Triparty Pledge	2041261 COMMON	37229P507 GENITOPE CORP	54198 D	270.99		270.99	0
	DTC	39710 Triparty Pledge	2356733 MEDNOTE	52517PC66 LEHMAN BROTHERS HOLDINGS INC 0% 11/10/15 MTNH VAR	9000 D	2.264	566.0	566.0	1
SNSS	DTC	39710 Triparty Pledge	2352494 COMMON	867328502 SUNESIS PHARMACEUTICALS INC	9729 D	9437.13		9437.13	0
	DTC	39710 Triparty Pledge	854946 CBOND	78387GAD5 AT&T INC 6.25% 03/15/11	10000 D	10560.7157		10560.7157	0
QADI	DTC	39710 Triparty Pledge	20095 COMMON	74727D108 QAD INC	1313 D	9650.55		9650.55	0
	DTC	39710 Triparty Pledge	2041711 CBOND	780097AN1 ROYAL BANK OF SCOTLAND GROUP PLC 5% 11/12/13	15000 D	15157.5		15157.5	0
	DTC	39710 Triparty Pledge	3937 CBOND	441812GD0 HSBC FINANCE CORP 6.5% 11/15/08	109200 D	111930.0699		111930.0699	0

CAAS	DTC	39710 Triparty Pledge	4780 CBOND	590188JP4	MERRILL LYNCH & CO INC 6% 02/17/09	24000 D	23507.74008	23507.74008	0	
DPHIQ	DTC	39710 Triparty Pledge	2042560 COMMON	16936R105	CHINA AUTOMOTIVE SYSTEMS INC	5461 D	26158.19	26158.19	0	
	DTC	39710 Triparty Pledge	10931 COMMON	247126105	DELPHI CORP	170848 D	14522.08	14522.08	0	
	DTC	39710 Triparty Pledge	2406954 CBOND	554068AB2	MAAX HOLDINGS INC 0% 12/15/12 STEP	1000 D	15	15	0	
CHC	DTC	39710 Triparty Pledge	2474476 MLP	15188T108	CENTERLINE HOLDING CO	16539 D	38039.7	38039.7	0	
FNDT	DTC	39710 Triparty Pledge	6210 COMMON	M47095100	FUNDTECH LTD	1220 D	16823.8	16823.8	0	
MSPD	DTC	39710 Triparty Pledge	2588619 COMMON	602682205	MINDSPEED TECHNOLOGIES INC	3 D	9.6	9.6	0	
PMII	DTC	39710 Triparty Pledge	2520528 COMMON	73299105	POWER MEDICAL INTERVENTIONS	683 D	2732	2732	0	
CCOW	DTC	39710 Triparty Pledge	2356208 COMMON	140065202	CAPITAL CORP OF THE WEST	6252 D	21131.76	21131.76	0	
	DTC	39710 Triparty Pledge	2390515 MEDNOTE	37042GW28	GMAC LLC 6.5% 02/15/13 SMN	10000 D	5016.2496	5016.2496	0	
CRESY	DTC	39710 Triparty Pledge	24067 ADR	226406106	CRESUD S.A.-SPONS ADR	1850 D	20590.5	20590.5	0	
	DTC	39710 Triparty Pledge	2026103 CBOND	984121BL6	XEROX CORP 7.125% 06/15/10	250000 D	264315.5325	264315.5325	0	
HDLM	DTC	39710 Triparty Pledge	4700 COMMON	410252100	HANDLEMAN CO	898 D	1867.84	1867.84	0	
ODC	DTC	39710 Triparty Pledge	852523 COMMON	677864100	OIL-DRI CORP OF AMERICA	768 D	12303.36	12303.36	0	
DWRI	DTC	39710 Triparty Pledge	2241779 COMMON	250557105	DESIGN WITHIN REACH INC	2872 D	10281.76	10281.76	0	
LXP	DTC	39710 Triparty Pledge	6845 REIT	529043101	LEXINGTON REALTY TRUST	6077 D	86901.1	86901.1	0	
ATBIF	DTC	39710 Triparty Pledge	2491479 COMMON	04963Y102	ATRIUM INNOVATIONS INC	42 D	519.519	519.519	0	
VG	DTC	39710 Triparty Pledge	2405292 COMMON	92886T201	VONAGE HOLDINGS CORP	979 D	1282.49	1282.49	0	
MHJ	DTC	39710 Triparty Pledge	22213 COMMON	561651209	MAN SANG HOLDINGS INC	2800 D	10500	10500	0	
	DTC	39710 Triparty Pledge	2578283 MEDNOTE	5252M0FX0	LEHMAN BROTHERS HOLDINGS INC 11% 06/02/23 MTN VAR	101000 D	25.744	6,435.9	6,435.9	1
GIVN	DTC	39710 Triparty Pledge	1284857 COMMON	M52020100	GIVEN IMAGING LTD	3520 D	48963.2	48963.2	0	
ARGL	DTC	39710 Triparty Pledge	2411575 COMMON	40311102	ARGYLE SECURITY ACQUISITION CORP	900 D	3825	3825	0	
CWST	DTC	39710 Triparty Pledge	5890 COMMON	147448104	CASELLA WASTE SYSTEMS INC-A	1710 D	22914	22914	0	
	DTC	39710 Triparty Pledge	2416499 CBOND	28251TAQ6	801 GRAND CDO SERIES 2006-1 LLC 11.79% 09/20/16 144A	675000 D	19453.5	19453.5	0	
	DTC	39710 Triparty Pledge	650952 CBOND	688407AA3	OSPREY TRUST/OSPREY I INC 8.31% 01/15/49 144A	1715000 D	63528.745	63528.745	0	
EWT	DTC	39710 Triparty Pledge	538364 ETF	464286731	ISHARES MSCI TAIWAN INDEX FD	124959 D	1470267.594	1470267.594	0	
	DTC	39710 Triparty Pledge	2424024 CBOND	60467XAC1	MIRANT NORTH AMERICA LLC 7.375% 12/31/13	250000 D	245244.75	245244.75	0	
CNST	DTC	39710 Triparty Pledge	2459782 CBONDCNV	22282EAA0	COVANTA HOLDING CORP 1% 02/01/27 CV	10000 D	9927.06	9927.06	0	
	DTC	39710 Triparty Pledge	1868230 COMMON	21036U107	CONSTAR INTL INC	9239 D	9978.12	9978.12	0	
AOB	DTC	39710 Triparty Pledge	1444453 COMMON	28731107	AMERICAN ORIENTAL BIOENGINEE	1700 D	12308	12308	0	
IVN	DTC	39710 Triparty Pledge	2023390 COMMON	46579N103	IVANHOE MINES LTD	15396 D	124141.44	124141.44	0	
IXN	DTC	39710 Triparty Pledge	1388240 ETF	464287291	ISHARES S&P GLBL TECH SECTOR	250 D	13137.5	13137.5	0	
TU	DTC	39710 Triparty Pledge	1670999 COMMON	87971M202	TELUS CORPORATION- NON VOTE	1412 D	51029.68	51029.68	0	
BGH	DTC	39710 Triparty Pledge	2424467 MLP	118167105	BUCKEYE GP HOLDINGS LP	1100 D	17787	17787	0	
BCE	DTC	39710 Triparty Pledge	2416950 COMMON	05534B760	BCE INC	1000 D	35790	35790	0	
AUY	DTC	39710 Triparty Pledge	2043243 COMMON	98462Y100	YAMANA GOLD INC	130009 D	1232485.32	1232485.32	0	
PWE	DTC	39710 Triparty Pledge	2330654 UNTWOCMP	707885109	PENN WEST ENERGY TRUST	9161 D	233605.5	233605.5	0	
	DTC	39710 Triparty Pledge	2020489 CBOND	530718AC9	LIBERTY MEDIA LLC 5.7% 05/15/13	250000 D	194868.75	194868.75	0	
ALTI	DTC	39710 Triparty Pledge	1668342 COMMON	21373105	ALTAIR NANOTECHNOLOGIES INC	6903 D	15807.87	15807.87	0	
	DTC	39710 Triparty Pledge	2495336 CBOND	13874TAA0	CANWEST MEDIAWORKS LP 9.25% 08/01/15 144A	30000 D	23612.28	23612.28	0	
ITB	DTC	39710 Triparty Pledge	2224742 CBOND	883435AF6	THERMADYNE HOLDINGS CORP 10% 02/01/14 VAR	25000 D	24326.4	24326.4	0	
	DTC	39710 Triparty Pledge	2401518 ETF	464288752	ISHARES DJ US HOME CONSTRUCT	8415 D	166196.25	166196.25	0	
	DTC	39710 Triparty Pledge	18026 CBOND	001765AU0	AMR CORP 9% 08/01/12	32000 D	19096	19096	0	
	DTC	39710 Triparty Pledge	794175 CBOND	013104AJ3	NEW ALBERTSONS INC 7.5% 02/15/11	250000 D	241718.75	241718.75	0	
	DTC	39710 Triparty Pledge	2379687 CBOND	23330XAH3	DRS TECHNOLOGIES INC 6.625% 02/01/16	250000 D	253992.805	253992.805	0	
TAM	DTC	39710 Triparty Pledge	2389265 ADR	87484D103	TAM SA-SPONSORED ADR	200 D	4204	4204	0	
BNPOY	DTC	39710 Triparty Pledge	796327 ADR	05565A202	BNP PARIBAS-ADR	60 D	2939.04	2939.04	0	
RUK	DTC	39710 Triparty Pledge	2547095 ADR	758205207	REED ELSEVIER PLC-SPONS ADR	400 D	17684	17684	0	
	DTC	39710 Triparty Pledge	2489494 CBOND	800907AN7	SANMINA-SCI CORP 5.5688% 06/15/14 144A FLT	10000 D	9104.64	9104.64	0	
	DTC	39710 Triparty Pledge	2504768 CBOND	053505AA1	AVENTINE RENEWABLE ENERGY HOLDINGS INC 10% 04/01/17	25000 D	15909.725	15909.725	0	
	DTC	39710 Triparty Pledge	2337961 CBOND	52517PA35	LEHMAN BROTHERS HOLDINGS INC 4.5% 07/26/10	15718000 D	1,673,833	418,458.2	418,458.2	1
FBP	DTC	39710 Triparty Pledge	5946 COMMON	318672102	FIRST BANCORP PUERTO RICO	33820 D	405840	405840	0	
	DTC	39710 Triparty Pledge	2103365 CBOND	532776AJ0	LIN TELEVISION CORP 6.5% 05/15/13	250000 D	211802	211802	0	
	DTC	39710 Triparty Pledge	2548284 CBONDCNV	13199ADC2	CALPINE CORP/OLD 4.75% 11/15/23 CV	400000 D	50491.6	50491.6	0	
CQP	DTC	39710 Triparty Pledge	2471692 MLP	16411Q101	CHENIERE ENERGY PARTNERS LP	155000 D	1317500	1317500	0	
SID	DTC	39710 Triparty Pledge	17455 ADR	20440W105	CIA SIDERURGICA NACL-SP ADR	3815 D	110482.4	110482.4	0	
	DTC	39710 Triparty Pledge	1333447 CBOND	706451AB7	PEMEX PROJECT FUNDING MASTER TRUST 9.125% 10/13/10	2400 D	2722.179	2722.179	0	
	DTC	39710 Triparty Pledge	2582767 CBOND	76114EAF9	RESIDENTIAL CAPITAL LLC 9.625% 05/15/15 144A	3492000 D	1579330.332	1579330.332	0	
KR	DTC	39710 Triparty Pledge	10979 COMMON	501044101	KROGER CO	6831 D	184710.24	184710.24	0	
PRAA	DTC	39710 Triparty Pledge	1867284 COMMON	73640Q105	PORTFOLIO RECOVERY ASSOCIATE	941 D	47285.25	47285.25	0	
CBS	DTC	39710 Triparty Pledge	2367447 COMMON	124857202	CBS CORP	25856 D	405680.64	405680.64	0	
JOBS	DTC	39710 Triparty Pledge	538614 COMMON	480838101	JOS A BANK CLOTHIERS INC	50001 D	1804536.09	1804536.09	0	
CVG	DTC	39710 Triparty Pledge	5547 COMMON	212485106	CONVERGYS CORP	26219 D	408229.83	408229.83	0	
USO	DTC	39710 Triparty Pledge	2393888 ETF	91232N108	UNITED STATES OIL FUND LP	12561 D	1037915.43	1037915.43	0	
	DTC	39710 Triparty Pledge	2026172 CBOND	103304BB6	BOYD GAMING CORP 7.75% 12/15/12	250000 D	231606.175	231606.175	0	
WM	DTC	39710 Triparty Pledge	10940 COMMON	939322103	WASHINGTON MUTUAL INC	94823 D	402997.75	402997.75	0	
BBY	DTC	39710 Triparty Pledge	1469 COMMON	86516101	BEST BUY CO INC	14668 D	608575.32	608575.32	0	
	DTC	39710 Triparty Pledge	2427110 CBONDCNV	26884AAV5	ERP OPERATING LP 3.85% 08/15/26 CV	242451 D	244179.4332	244179.4332	0	
	DTC	39710 Triparty Pledge	221453 CBOND	161175A42	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIONS O 8% 04/30/12 144A	256000 D	235166.75	235166.75	0	
HTE	DTC	39710 Triparty Pledge	1888614 COMMON	41752X101	HARVEST ENERGY TRUST-UNITS	312073 D	5701573.71	5701573.71	0	
	DTC	39710 Triparty Pledge	2294497 CBONDCNV	126349AB5	CSG SYSTEMS INTERNATIONAL INC 2.5% 06/15/24 CV	393555 D	348673.2007	348673.2007	0	
	DTC	39710 Triparty Pledge	2044872 CBONDCNV	502161AJ1	LSI CORP 4% 05/15/10 CV	119722 D	118329.274	118329.274	0	
	DTC	39710 Triparty Pledge	2467264 CBONDCNV	628530AG2	MYLAN INC 1.25% 03/15/12 CV	1093925 D	890349.9332	890349.9332	0	
RDS/A	DTC	39710 Triparty Pledge	2340668 ADR	780259206	ROYAL DUTCH SHELL PLC-ADR	1654 D	103259.22	103259.22	0	
SGMS	DTC	39710 Triparty Pledge	968923 COMMON	80874P109	SCIENTIFIC GAMES CORP-A	464 D	11368	11368	0	
	DTC	39710 Triparty Pledge	2486831 PREFERRED	370442691	GENERAL MOTORS CORP 1.5% 06/01/09 CV PFD D	124 D	2783.8	2783.8	0	
BWTR	DTC	39710 Triparty Pledge	2402738 COMMON	07011T306	BASIN WATER INC	53017 D	127770.97	127770.97	0	
DPL	DTC	39710 Triparty Pledge	11756 COMMON	233293109	DPL INC	89789 D	2333616.11	2333616.11	0	
INCY	DTC	39710 Triparty Pledge	5170 COMMON	45337C102	INCYTE CORP	2000 D	18140	18140	0	
NNJ	DTC	39710 Triparty Pledge	7999 CEF	67101N106	NUVEEN NJ PREMIUM INC MUNI	1343 D	17270.98	17270.98	0	
SPH	DTC	39710 Triparty Pledge	9588 MLP	161175A42	SUBURBAN PROPANE PARTNERS LP	1000 D	35920	35920	0	
	DTC	39710 Triparty Pledge	10668 COMMON	969455104	WILLIAMS COMMUNICATIONS GROUP INC-CL A	243856 D	0	0	0	
FNVG	DTC	39710 Triparty Pledge	11064 COMMON	317928109	FINOVA GROUP INC/THE	20000 D	2000	2000	0	
AIB	DTC	39710 Triparty Pledge	11532 ADR	19228402	ALLIED IRISH BANKS-SPONS ADR	1935 D	35526.6	35526.6	0	

BCRX	DTC	39710 Triparty Pledge	15330 COMMON	09058V103	BIOCRYST PHARMACEUTICALS INC	15270 D	46878.9	46878.9	0
EROX	DTC	39710 Triparty Pledge	23582 COMMON	44485Q203	HUMAN PHEROMONE SCIENCES INC	23000 D	6440	6440	0
SPAN	DTC	39710 Triparty Pledge	183156 COMMON	846396109	SPAN-AMERICA MEDICAL SYS INC	5000 D	63700	63700	0
CASB	DTC	39710 Triparty Pledge	187426 COMMON	147272108	CASCADE FINANCIAL CORP	9174 D	73392	73392	0
IBB	DTC	39710 Triparty Pledge	795895 ETF	464287556	ISHARES NASDAQ BIOTECH INDX	19224 D	1614816	1614816	0
TSM	DTC	39710 Triparty Pledge	5327 ADR	874039100	TAIWAN SEMICONDUCTOR-SP ADR	99537 D	993379.26	993379.26	0
STBUY	DTC	39710 Triparty Pledge	910867 ADR	865625206	SUMITOMO TRUST & BANK-SP ADR	4062 D	26212.086	26212.086	0
EFA	DTC	39710 Triparty Pledge	1228798 ETF	464287465	ISHARES MSCI EAFE INDEX FUND	95822 D	5922757.82	5922757.82	0
LSR	DTC	39710 Triparty Pledge	1390367 COMMON	532169109	LIFE SCIENCES RESEARCH INC	64 D	2308.48	2308.48	0
WFBC	DTC	39710 Triparty Pledge	1498126 COMMON	97111W101	WILLOW FINANCIAL BANCORP INC	2998 D	33067.94	33067.94	0
WYE	DTC	39710 Triparty Pledge	1489769 COMMON	983024100	WYETH	9416 D	361762.72	361762.72	0
NEST	DTC	39710 Triparty Pledge	2019871 COMMON	641074505	NESTOR INC	54689 D	7109.57	7109.57	0
	DTC	39710 Triparty Pledge	2020039 PREFERRED	55185201	BAC CAPITAL TRUST IV 5.875% 05/03/33 PFD	4500 D	82485	82485	0
	DTC	39710 Triparty Pledge	2023795 PREFERRED	37023306	ANTHRACITE CAPITAL INC 9.375% PERP PFD C	2000 D	25100	25100	0
VUG	DTC	39710 Triparty Pledge	2051113 ETF	922908736	VANGUARD GROWTH ETF	130 D	7111	7111	0
RSF	DTC	39710 Triparty Pledge	2214422 CEF	74963H102	RMK STRATEGIC INCOME	12 D	11.28	11.28	0
PCYO	DTC	39710 Triparty Pledge	2215609 COMMON	746228303	PURE CYCLE CORP	708 D	4389.6	4389.6	0
STON	DTC	39710 Triparty Pledge	2264486 MLP	86183Q100	STONEMOR PARTNERS LP	250 D	3947.5	3947.5	0
NXTM	DTC	39710 Triparty Pledge	2358238 COMMON	67072V103	NXSTAGE MEDICAL INC	71784 D	272779.2	272779.2	0
INWK	DTC	39710 Triparty Pledge	2414952 COMMON	45773Y105	INNERWORKINGS INC	333005 D	3782936.8	3782936.8	0
VOD	DTC	39710 Triparty Pledge	2422995 ADR	92857W209	VODAFONE GROUP PLC-SP ADR	7650 D	184977	184977	0
UWBK	DTC	39710 Triparty Pledge	2430115 COMMON	913201109	UNITED WESTERN BANCORP INC	17500 D	228725	228725	0
MHD	DTC	39710 Triparty Pledge	2437665 CEF	09253N104	BLACKROCK MUNIHOLDINGS FUND	86694 D	1146961.62	1146961.62	0
ATN	DTC	39710 Triparty Pledge	2452435 COMMON	49303100	ATLAS ENERGY RESOURCES LLC	912 D	25453.92	25453.92	0
TWM	DTC	39710 Triparty Pledge	2459959 ETF	74347R834	ULTRASHORT RUSSELL2000 PROSH	776 D	47413.6	47413.6	0
HCD	DTC	39710 Triparty Pledge	2465323 COMMON	430067108	HIGHLAND DISTRESSED OPPORTUN	10129 D	40009.55	40009.55	0
UYG	DTC	39710 Triparty Pledge	2495447 ETF	74347R743	ULTRA FINANCIALS PROSHARES	42279 D	928446.84	928446.84	0
	DTC	39710 Triparty Pledge	2528454 PREFERRED	313400624	FEDERAL HOME LOAN MORTGAGE CORP 8.375% PERP PFD Z VAR	138530 D	173162.5	173162.5	0
EZCH	DTC	39710 Triparty Pledge	2597549 COMMON	M4146Y108	EZCHIP SEMICONDUCTOR LTD	1508 D	21232.64	21232.64	0
	DTC	39710 Triparty Pledge	2602533 CEF	454990599	INDIA FUND INC	328 D	11102.8	11102.8	0
						1540300425	1090059646	777263571	

Symbo	Source	SettlementDate	Reason Desc (DTC DO)	Instrument	Product SubTyp	CUSIP	Description	Qty	R/D flag	\$ MktVal
	DTC	9/19/2008	Triparty Pledge	2579980	MEDNOTE	5252M0FV4	LEHMAN BROTHERS HOLDINGS INC 0% 05/29/12 LBC	3,500,000 D		490,000.00
	DTC	9/19/2008	Triparty Pledge	2528553	MEDNOTE	52522L459	LEHMAN BROTHERS HOLDINGS INC 0% 05/29/09 SP)	232,680 D		19,149.56
	DTC	9/19/2008	Triparty Pledge	2544825	MEDNOTE	52522L525	LEHMAN BROTHERS HOLDINGS INC 0% 07/31/09 SP)	192,329 D		17,732.73
	DTC	9/19/2008	Triparty Pledge	2472822	MEDNOTE	52520W556	LEHMAN BROTHERS HOLDINGS INC 0% 03/31/10 BS)	243,960 D		16,052.57
	DTC	9/19/2008	Triparty Pledge	2479785	CBOND	52520W515	LEHMAN BROTHERS HOLDINGS INC 0% 04/30/10 BS)	198,363 D		13,270.48
	DTC	9/19/2008	Triparty Pledge	2508316	MEDNOTE	52522L137	LEHMAN BROTHERS HOLDINGS INC 0% 08/31/12 ST)	248,875 D		13,215.26
	DTC	9/19/2008	Triparty Pledge	2578287	MEDNOTE	5252M0FW2	LEHMAN BROTHERS HOLDINGS INC 8% 05/19/23 MTI	4,800,000 D		1,230,931.20
	DTC	9/19/2008	Triparty Pledge	2535740	CBOND	52522L491	LEHMAN BROTHERS HOLDINGS INC 0% 06/30/09 SP)	55,078 D		4,290.58
	DTC	9/19/2008	Triparty Pledge	2576742	MEDNOTE	5252M0FJ1	LEHMAN BROTHERS HOLDINGS INC 0% 05/05/09 SP)	475,000 D		66,500.00
	DTC	9/19/2008	Triparty Pledge	2528555	CBOND	52522L392	LEHMAN BROTHERS HOLDINGS INC 0% 05/29/09 BS)	61,100 D		4,209.79
	DTC	9/19/2008	Triparty Pledge	2512962	MEDNOTE	52522L236	LEHMAN BROTHERS HOLDINGS INC 0% 03/31/09 BS)	55,300 D		3,909.71
	DTC	9/19/2008	Triparty Pledge	2573578	MEDNOTE	5252M0FB8	LEHMAN BROTHERS HOLDINGS INC 24.4% 04/20/09 )	400,000 D		56,000.00
	DTC	9/19/2008	Triparty Pledge	2522800	MEDNOTE	52522L418	LEHMAN BROTHERS HOLDINGS INC 0% 05/06/09 SP)	45,283 D		3,590.94
	DTC	9/19/2008	Triparty Pledge	2510949	CBOND	52522L251	LEHMAN BROTHERS HOLDINGS INC 0% 09/19/08 CV	51,296 D		3,185.48
	DTC	9/19/2008	Triparty Pledge	2587977	MEDNOTE	52523J248	LEHMAN BROTHERS HOLDINGS INC 0% 06/30/09 Sp)	31,610 D		2,949.21
	DTC	9/19/2008	Triparty Pledge	2290836	CBOND	524908MG2	LEHMAN BROTHERS HOLDINGS INC 0% 11/15/09 SXE	300,000 D		287,100.00
	DTC	9/19/2008	Triparty Pledge	2561668	MEDNOTE	52522L566	LEHMAN BROTHERS HOLDINGS INC 0% 08/31/09 RT)	30,050 D		2,761.60
	DTC	9/19/2008	Triparty Pledge	2561670	MEDNOTE	52522L582	LEHMAN BROTHERS HOLDINGS INC 0% 08/31/09 MXI	34,468 D		2,733.31
	DTC	9/19/2008	Triparty Pledge	2560850	MEDNOTE	5252M0EH6	LEHMAN BROTHERS HOLDINGS INC 10% 03/13/23 M)	1,052,000 D		878,693.52
	DTC	9/19/2008	Triparty Pledge	2554203	MEDNOTE	52522L715	LEHMAN BROTHERS HOLDINGS INC 0% 08/13/09 INT	28,620 D		2,575.80
	DTC	9/19/2008	Triparty Pledge	2538257	MEDNOTE	5252M0BS5	LEHMAN BROTHERS HOLDINGS INC 8.25% 01/30/23 )	1,000,000 D		992,500.00
	DTC	9/19/2008	Triparty Pledge	2494143	MEDNOTE	52520W390	LEHMAN BROTHERS HOLDINGS INC 0% 06/30/09 BS)	10,000 D		836.00
	DTC	9/19/2008	Triparty Pledge	2570884	MEDNOTE	5252M0FA0	LEHMAN BROTHERS HOLDINGS INC 15.73% 04/21/23	325,000 D		325,000.00
	DTC	9/19/2008	Triparty Pledge	2535739	CBOND	52522L483	LEHMAN BROTHERS HOLDINGS INC 0% 06/30/09 BS)	38,100 D		2,434.59
	DTC	9/19/2008	Triparty Pledge	2582436	MEDNOTE	52523J230	LEHMAN BROTHERS HOLDINGS INC 0% 05/28/10 S5F	10,500 D		781.20
	DTC	9/19/2008	Triparty Pledge	2555774	MEDNOTE	5252M0DT1	LEHMAN BROTHERS HOLDINGS INC 0% 02/20/09 XLF	100,000 D		14,000.00
LEHMQ	DTC	9/19/2008	Triparty Pledge	12080	COMMON	524908100	LEHMAN BROTHERS HOLDINGS INC	4,363,465 D		938,144.98
	DTC	9/19/2008	Triparty Pledge	2569313	MEDNOTE	52523J131	LEHMAN BROTHERS HOLDINGS INC 0% 03/28/13 BS)	35,120 D		2,124.76
	DTC	9/19/2008	Triparty Pledge	2560964	CBOND	52523J412	LEHMAN BROTHERS HOLDINGS INC 0% 02/26/10 BS)	30,100 D		2,122.05
	DTC	9/19/2008	Triparty Pledge	2599420	CBOND	52520KYE1	LEHMAN BROTHERS COMMERCIAL BANK 10% 08/28/	200,000 D		198,780.00
	DTC	9/19/2008	Triparty Pledge	2570054	MEDNOTE	52522L814	LEHMAN BROTHERS HOLDINGS INC 0% 09/30/09 MXI	7,980 D		607.28
	DTC	9/19/2008	Triparty Pledge	2473751	MEDNOTE	52517PU41	LEHMAN BROTHERS HOLDINGS INC 0% 03/30/09 BS)	242,000 D		33,880.00
	DTC	9/19/2008	Triparty Pledge	2577282	CBOND	5252M0FR3	LEHMAN BROTHERS HOLDINGS INC 0% 05/08/09 CV	255,000 D		211,981.50
	DTC	9/19/2008	Triparty Pledge	2579046	MEDNOTE	5252M0FF9	LEHMAN BROTHERS HOLDINGS INC 0% 05/17/10 BS)	250,000 D		150,000.00
	DTC	9/19/2008	Triparty Pledge	2472821	CBOND	52520W564	LEHMAN BROTHERS HOLDINGS INC 0% 03/31/11 bS)	30,000 D		2,076.00
IEF	DTC	9/19/2008	Triparty Pledge	1669691	ETF	464287440	ISHARES LEHMAN 7-10YR TREAS	525 D		46,830.00
	DTC	9/19/2008	Triparty Pledge	2508315	CBOND	52522L129	LEHMAN BROTHERS HOLDINGS INC 0% 08/31/12 Bsk	6,916 D		461.30
	DTC	9/19/2008	Triparty Pledge	2567571	MEDNOTE	5252M0ED5	LEHMAN BROTHERS HOLDINGS INC 0% 03/19/10 BS)	70,000 D		52,766.00
	DTC	9/19/2008	Triparty Pledge	2271438	CBOND	524908MB3	LEHMAN BROTHERS HOLDINGS INC 0% 09/28/09 SP)	43,000 D		6,020.00
	DTC	9/19/2008	Triparty Pledge	2576234	MEDNOTE	52523J156	LEHMAN BROTHERS HOLDINGS INC 0% 10/30/09 RT)	4,830 D		437.60
LBC	DTC	9/19/2008	Triparty Pledge	2029131	CEF	525178109	LEHMAN BROTHERS/FIRST TRUST INCOME OPPORT	23,951 D		219,870.18
	DTC	9/19/2008	Triparty Pledge	2554646	MEDNOTE	5252M0CE5	LEHMAN BROTHERS HOLDINGS INC 0% 02/19/10 BS)	60,000 D		36,000.00
	DTC	9/19/2008	Triparty Pledge	2528554	CBOND	52522L376	LEHMAN BROTHERS HOLDINGS INC 0% 05/29/09 MXI	5,100 D		428.40
	DTC	9/19/2008	Triparty Pledge	2588012	MEDNOTE	52523J263	LEHMAN BROTHERS HOLDINGS INC 0% 12/18/09 PBV	5,000 D		412.00
	DTC	9/19/2008	Triparty Pledge	2503327	MEDNOTE	52517P3L3	LEHMAN BROTHERS HOLDINGS INC 8% 08/23/22 MTI	650,000 D		642,850.00
	DTC	9/19/2008	Triparty Pledge	2461253	MEDNOTE	52517PT76	LEHMAN BROTHERS HOLDINGS INC 0% 02/27/17 MTI	150,000 D		141,045.00
	DTC	9/19/2008	Triparty Pledge	2379686	MEDNOTE	52517PE31	LEHMAN BROTHERS HOLDINGS INC 8% 02/24/21 MTI	140,000 D		35,746.62
	DTC	9/19/2008	Triparty Pledge	2569710	MEDNOTE	52522L806	LEHMAN BROTHERS HOLDINGS INC 0% 09/30/09 SP)	129,260 D		10,586.39
	DTC	9/19/2008	Triparty Pledge	2579983	MEDNOTE	5252M0EB9	LEHMAN BROTHERS HOLDINGS INC 6% 06/02/11 MTI	1,000,000 D		1,000,000.00
	DTC	9/19/2008	Triparty Pledge	2554199	MEDNOTE	52522L699	LEHMAN BROTHERS HOLDINGS INC 0% 08/13/09 PEF	3,300 D		307.56
	DTC	9/19/2008	Triparty Pledge	2513606	MEDNOTE	52522L244	LEHMAN BROTHERS HOLDINGS INC 0% 09/30/10 BS)	146,600 D		9,998.12
	DTC	9/19/2008	Triparty Pledge	2521161	CBOND	52522L384	LEHMAN BROTHERS HOLDINGS INC 0% 04/30/09 S5F	19,800 D		1,251.36
	DTC	9/19/2008	Triparty Pledge	2479957	MEDNOTE	52517PY96	LEHMAN BROTHERS HOLDINGS INC 0% 05/23/17 MTI	500,000 D		125,000.00
	DTC	9/19/2008	Triparty Pledge	2521160	MEDNOTE	52522L335	LEHMAN BROTHERS HOLDINGS INC 0% 04/30/09 SP)	122,324 D		8,525.98
	DTC	9/19/2008	Triparty Pledge	2527637	MEDNOTE	52520W333	LEHMAN BROTHERS HOLDINGS INC 0% 11/30/09 BS)	111,000 D		8,269.50
	DTC	9/19/2008	Triparty Pledge	2039472	PREFERRED	52519M205	LEHMAN BROTHERS/FIRST TRUST INCOME OPPORT	5 D		500.00
	DTC	9/19/2008	Triparty Pledge	2580755	MEDNOTE	5252M0BQ9	LEHMAN BROTHERS HOLDINGS INC 0% 05/21/10 SP)	35,000 D		4,900.00
	DTC	9/19/2008	Triparty Pledge	2515569	MEDNOTE	52517PY62	LEHMAN BROTHERS HOLDINGS INC 0% 10/13/09 bsk	150,000 D		119,970.00
	DTC	9/19/2008	Triparty Pledge	2561671	MEDNOTE	52522L772	LEHMAN BROTHERS HOLDINGS INC 0% 08/31/09 BS)	75,450 D		7,439.37
	DTC	9/19/2008	Triparty Pledge	2569374	MEDNOTE	52522L871	LEHMAN BROTHERS HOLDINGS INC 0% 09/30/09 XLE	67,640 D		7,393.05

	DTC	9/19/2008	Triparty Pledge 2502057	MEDNOTE	52520W358	LEHMAN BROTHERS HOLDINGS INC 0% 07/30/10 BS	112,915 D	7,249.14
	DTC	9/19/2008	Triparty Pledge 2496539	MEDNOTE	52517P3U3	LEHMAN BROTHERS HOLDINGS INC 11% 07/18/22 M	100,000 D	88,820.00
	DTC	9/19/2008	Triparty Pledge 2513168	MEDNOTE	52517P6S5	LEHMAN BROTHERS HOLDINGS INC 9% 10/17/22 MT	100,000 D	100,000.00
	DTC	9/19/2008	Triparty Pledge 2521157	MEDNOTE	52522L301	LEHMAN BROTHERS HOLDINGS INC 0% 04/30/09 SX	108,150 D	7,127.09
	DTC	9/19/2008	Triparty Pledge 2508318	CBOND	52522L186	LEHMAN BROTHERS HOLDINGS INC 0% 08/31/11 BS	96,830 D	-
	DTC	9/19/2008	Triparty Pledge 2554201	MEDNOTE	52522L707	LEHMAN BROTHERS HOLDINGS INC 0% 08/13/09 XO	80,350 D	6,821.72
	DTC	9/19/2008	Triparty Pledge 2521156	MEDNOTE	52522L293	LEHMAN BROTHERS HOLDINGS INC 0% 04/30/09 SP	72,994 D	6,737.35
	DTC	9/19/2008	Triparty Pledge 2561669	MEDNOTE	52522L574	LEHMAN BROTHERS HOLDINGS INC 0% 08/31/09 SP	80,436 D	6,491.19
	DTC	9/19/2008	Triparty Pledge 2550136	MEDNOTE	52522L657	LEHMAN BROTHERS HOLDINGS INC 0% 08/10/09 S5F	64,400 D	5,403.16
	DTC	9/19/2008	Triparty Pledge 2508319	CBOND	52522L889	LEHMAN BROTHERS HOLDINGS INC 0% 08/31/11 BS	76,700 D	5,223.27
	DTC	9/19/2008	Triparty Pledge 2569342	MEDNOTE	52523J438	LEHMAN BROTHERS HOLDINGS INC 0% 03/31/10 BS	74,409 D	5,104.46
	DTC	9/19/2008	Triparty Pledge 2521158	MEDNOTE	52522L319	LEHMAN BROTHERS HOLDINGS INC 0% 04/30/09 MT	70,650 D	4,987.89
	DTC	9/19/2008	Triparty Pledge 2520445	MEDNOTE	52520W341	LEHMAN BROTHERS HOLDINGS INC 0% 10/30/09 BS	64,725 D	4,964.41
	DTC	9/19/2008	Triparty Pledge 2554066	CBOND	52522L673	LEHMAN BROTHERS HOLDINGS INC 0% 08/13/09 PG	2,500 D	241.00
	DTC	9/19/2008	Triparty Pledge 2569709	MEDNOTE	52522L798	LEHMAN BROTHERS HOLDINGS INC 0% 09/30/09 RT	2,530 D	229.98
	DTC	9/19/2008	Triparty Pledge 2513189	MEDNOTE	52517P3N9	LEHMAN BROTHERS HOLDINGS INC 0% 04/02/09 BS	25,000 D	15,000.00
	DTC	9/19/2008	Triparty Pledge 2561748	MEDNOTE	5252M0DD6	LEHMAN BROTHERS HOLDINGS INC 0% 02/28/13 BS	25,000 D	3,500.00
	DTC	9/19/2008	Triparty Pledge 2319979	MEDNOTE	52517PZL8	LEHMAN BROTHERS HOLDINGS INC 6% 05/19/20 MT	50,000 D	12,741.65
	DTC	9/19/2008	Triparty Pledge 2502471	MEDNOTE	52517P3W9	LEHMAN BROTHERS HOLDINGS INC 2% 10/31/12 BS	26,000 D	3,640.00
	DTC	9/19/2008	Triparty Pledge 2393770	CBOND	52519H3P0	LEHMAN BROTHERS BANK FSB 0% 03/31/11 BSKT	18,000 D	17,476.20
	DTC	9/19/2008	Triparty Pledge 2398764	CBOND	52519H5C7	LEHMAN BROTHERS BANK FSB 0% 04/28/11 Bskt	11,000 D	1,120.60
	DTC	9/19/2008	Triparty Pledge 2582257	CBONDNCV	524935BE2	LEHMAN BROTHERS HOLDINGS INC 23% 11/30/08 C\	22,000 D	3,080.00
	DTC	9/19/2008	Triparty Pledge 2567100	MEDNOTE	5252M0AL1	LEHMAN BROTHERS HOLDINGS INC 0% 03/22/10 BS	20,000 D	12,000.00
	DTC	9/19/2008	Triparty Pledge 2568622	CBOND	52521ELD0	LEHMAN BROTHERS BANK FSB 0% 09/28/12 SPX	27,000 D	16,507.80
	DTC	9/19/2008	Triparty Pledge 2405719	CBOND	52519H7A9	LEHMAN BROTHERS BANK FSB 0% 05/31/11 BSKT	10,000 D	1,400.00
	DTC	9/19/2008	Triparty Pledge 2511544	CBONDNCV	524908L73	LEHMAN BROTHERS HOLDINGS INC 10% 09/24/08 C\	10,000 D	1,400.00
	DTC	9/19/2008	Triparty Pledge 2571448	CBONDNCV	5249087D6	LEHMAN BROTHERS HOLDINGS INC 9% 10/07/08 CV	15,000 D	2,100.00
	DTC	9/19/2008	Triparty Pledge 2576438	CBONDNCV	524935BG7	LEHMAN BROTHERS HOLDINGS INC 10.2% 10/30/08 (	12,000 D	1,680.00
	DTC	9/19/2008	Triparty Pledge 2543653	MEDNOTE	52517P6E6	LEHMAN BROTHERS HOLDINGS INC 0% 01/31/11 BS	21,000 D	12,600.00
	DTC	9/19/2008	Triparty Pledge 2560919	MEDNOTE	5252M0CY1	LEHMAN BROTHERS HOLDINGS INC 0% 02/28/10 XLF	20,000 D	2,800.00
	DTC	9/19/2008	Triparty Pledge 2537911	MEDNOTE	5252M0BG1	LEHMAN BROTHERS HOLDINGS INC 0% 01/11/12 BS	17,000 D	10,200.00
	DTC	9/19/2008	Triparty Pledge 2596924	CBONDNCV	524935DK6	LEHMAN BROTHERS HOLDINGS INC 9.25% 07/31/09 (	10,000 D	1,400.00
	DTC	9/19/2008	Triparty Pledge 2466397	CBOND	52521EEV8	LEHMAN BROTHERS BANK FSB 0% 02/28/12 BSKT	10,000 D	9,146.00
	DTC	9/19/2008	Triparty Pledge 2512943	CBONDNCV	524908N30	LEHMAN BROTHERS HOLDINGS INC 14.35% 09/28/08	20,000 D	2,800.00
	DTC	9/19/2008	Triparty Pledge 2542986	MEDNOTE	5252M0CJ4	LEHMAN BROTHERS HOLDINGS INC 0% 01/25/13 BS	20,000 D	2,800.00
	DTC	9/19/2008	Triparty Pledge 2429400	CBOND	52521ECH1	LEHMAN BROTHERS BANK FSB 0% 08/31/11 BSKT	9,000 D	8,617.50
	DTC	9/19/2008	Triparty Pledge 2560852	MEDNOTE	5252M0DA2	LEHMAN BROTHERS HOLDINGS INC 0% 02/28/11 BS	12,000 D	7,200.00
	DTC	9/19/2008	Triparty Pledge 2558694	CBOND	52521ENF3	LEHMAN BROTHERS BANK FSB 0% 01/31/13 BSKT	15,000 D	13,326.00
	DTC	9/19/2008	Triparty Pledge 2528566	CBONDNCV	5249083B4	LEHMAN BROTHERS HOLDINGS INC 10.5% 11/28/08 (	15,000 D	2,100.00
	DTC	9/19/2008	Triparty Pledge 2487114	MEDNOTE	52520W440	LEHMAN BROTHERS HOLDINGS INC 0% 05/29/09 BS	1,500 D	127.35
	DTC	9/19/2008	Triparty Pledge 2537912	CBOND	5252M0BF3	LEHMAN BROTHERS HOLDINGS INC 0% 01/11/10 BS	10,000 D	6,000.00
	DTC	9/19/2008	Triparty Pledge 2460446	MEDNOTE	524908UK4	LEHMAN BROTHERS HOLDINGS INC 0% 01/31/11 MT	13,000 D	1,820.00
	DTC	9/19/2008	Triparty Pledge 2543462	MEDNOTE	52517P7K1	LEHMAN BROTHERS HOLDINGS INC 0% 02/01/10 BS	10,000 D	6,000.00
	DTC	9/19/2008	Triparty Pledge 2584855	MEDNOTE	52520W283	LEHMAN BROTHERS HOLDINGS INC 0% 07/29/11 eUF	1,000 D	67.10
	DTC	9/19/2008	Triparty Pledge 2589869	CBONDNCV	524935CX9	LEHMAN BROTHERS HOLDINGS INC 33.8% 10/10/08 (	14,000 D	1,960.00
	DTC	9/19/2008	Triparty Pledge 2544321	MEDNOTE	52520W325	LEHMAN BROTHERS HOLDINGS INC 0% 01/29/10 BS	900 D	64.26
	DTC	9/19/2008	Triparty Pledge 2576229	CBONDNCV	524935AP8	LEHMAN BROTHERS HOLDINGS INC 25% 10/30/08 C\	25,000 D	3,500.00
	DTC	9/19/2008	Triparty Pledge 2414478	CBOND	52519H7L5	LEHMAN BROTHERS BANK FSB 0% 06/30/11 BSK1	5,000 D	5,336.00
	DTC	9/19/2008	Triparty Pledge 2322301	MEDNOTE	52517PZN4	LEHMAN BROTHERS HOLDINGS INC 4.7212% 05/26/1	20,000 D	5,057.70
	DTC	9/19/2008	Triparty Pledge 2501643	MEDNOTE	52517P3S8	LEHMAN BROTHERS HOLDINGS INC 0% 01/30/09 BS	1,000 D	910.60
	DTC	9/19/2008	Triparty Pledge 2560942	MEDNOTE	5252M0CX3	LEHMAN BROTHERS HOLDINGS INC 0% 02/27/13 SP	7,000 D	980.00
	DTC	9/19/2008	Triparty Pledge 2513188	MEDNOTE	52517P5M9	LEHMAN BROTHERS HOLDINGS INC 0% 10/04/10 bsk	1,000 D	600.00
GVI	DTC	9/19/2008	Triparty Pledge 2483439	ETF	464288612	ISHARES LEHMAN INTERMEDIATE	5 D	513.00
	DTC	9/19/2008	Triparty Pledge 2480110	CBONDNCV	52520W549	LEHMAN BROTHERS HOLDINGS INC 0% 04/30/09 CV	4,500 D	423.90
	DTC	9/19/2008	Triparty Pledge 2050305	PREFERRED	524908639	LEHMAN BROTHERS HOLDINGS INC 3.9375% PERP F	9,300 D	372.00
	DTC	9/19/2008	Triparty Pledge 2016605	PREFERRED	52519Y209	LEHMAN BROTHERS HOLDINGS CAPITAL TRUST III F	6,000 D	630.00
	DTC	9/19/2008	Triparty Pledge 2508125	MEDNOTE	52517P4M0	LEHMAN BROTHERS HOLDINGS INC 0% 08/30/12 BK	7,000 D	980.00
	DTC	9/19/2008	Triparty Pledge 2460413	CBOND	52521EEN6	LEHMAN BROTHERS BANK FSB 0% 01/31/12 BSKT	5,000 D	4,633.50
	DTC	9/19/2008	Triparty Pledge 2516360	CBONDNCV	5249083H1	LEHMAN BROTHERS HOLDINGS INC 19.25% 10/12/08	4,000 D	560.00
	DTC	9/19/2008	Triparty Pledge 2527597	MEDNOTE	5252M0AF4	LEHMAN BROTHERS HOLDINGS INC 0% 11/30/09 BS	5,000 D	3,000.00
	DTC	9/19/2008	Triparty Pledge 2587412	MEDNOTE	5252M0FZ5	LEHMAN BROTHERS HOLDINGS INC 0% 12/30/10 Bsk	5,000 D	3,000.00



	DTC	9/19/2008	Triparty Pledge 2569779	CBOND	5249087K0	LEHMAN BROTHERS HOLDINGS INC 15% 09/30/08 CV	5,000 D	700.00
	DTC	9/19/2008	Triparty Pledge 2455107	CBOND	52521EEH9	LEHMAN BROTHERS BANK FSB 0% 12/28/11 CD	3,000 D	2,800.80
	DTC	9/19/2008	Triparty Pledge 2543867	CBOND	52521EGF1	LEHMAN BROTHERS BANK FSB 0% 06/29/12 BSKT	3,000 D	2,705.40
	DTC	9/19/2008	Triparty Pledge 2588011	MEDNOTE	52523J255	LEHMAN BROTHERS HOLDINGS INC 0% 06/30/09 Spx	280 D	26.04
	DTC	9/19/2008	Triparty Pledge 2567101	MEDNOTE	5252M0BK2	LEHMAN BROTHERS HOLDINGS INC 0% 03/20/12 BS	4,000 D	2,400.00
	DTC	9/19/2008	Triparty Pledge 2519234	MEDNOTE	52517P7B1	LEHMAN BROTHERS HOLDINGS INC 0% 10/25/11 BS	2,000 D	280.00
	DTC	9/19/2008	Triparty Pledge 2521167	MEDNOTE	52517P6Z9	LEHMAN BROTHERS HOLDINGS INC 0% 10/31/12 BS	2,000 D	280.00
	DTC	9/19/2008	Triparty Pledge 2569343	MEDNOTE	52523J446	LEHMAN BROTHERS HOLDINGS INC 0% 03/31/10 BS	3,000 D	158.70
	DTC	9/19/2008	Triparty Pledge 2584344	PREFERRED	52520W218	LEHMAN BROTHERS HOLDINGS INC 8.75% PERP CV	165 D	247.50
	DTC	9/19/2008	Triparty Pledge 2038587	PREFERRED	52520B206	LEHMAN BROTHERS HOLDINGS CAPITAL TRUST IV	2,500 D	375.00
	DTC	9/19/2008	Triparty Pledge 2272043	MUNI	52520GAB2	LEHMAN BROS POOL-RI	25,000 D	23,355.75
	DTC	9/19/2008	Triparty Pledge 2308245	MUNI	52520GAD8	LEHMAN BROS-RES-L5J	25,000 D	196,082.25
	DTC	9/19/2008	Triparty Pledge 2567836	CBOND	52520KRL3	LEHMAN BROTHERS COMMERCIAL BANK 0% 02/28/1	17,000 D	14,939.60
	DTC	9/19/2008	Triparty Pledge 2570065	CBOND	52520KRT6	LEHMAN BROTHERS COMMERCIAL BANK 0% 03/31/1	5,000 D	4,812.50
	DTC	9/19/2008	Triparty Pledge 2576485	CBOND	52520KSP3	LEHMAN BROTHERS COMMERCIAL BANK 0% 04/30/1	10,000 D	9,445.00
	DTC	9/19/2008	Triparty Pledge 2398931	WARRANT	52520L113	LEHMAN BROS EQUITY INDX 144A WARRANT	10,000,000 D	-
	DTC	9/19/2008	Triparty Pledge 2406722	WARRANT	52520L162	LEHMAN-CW13 ANHUI CONCH CE	5,059,044 D	-
	DTC	9/19/2008	Triparty Pledge 2406721	WARRANT	52520L170	LEHMAN-CW08 BAOSHAN IRON &	35,000,000 D	-
	DTC	9/19/2008	Triparty Pledge 2591877	WARRANT	52520L378	WTS LEHMAN BROS LUXEMBOURG EQUITY FIN S A	12,500,000 D	-
	DTC	9/19/2008	Triparty Pledge 2465241	WARRANT	52520L386	LEHMAN BROTHERS WTS AC K=1.0E-4 03/08/12 144A	7,500,000 D	-
	DTC	9/19/2008	Triparty Pledge 2468403	WARRANT	52520L402	LEHMAN-CW12 IDEA CELLULAR	7,450,326 D	13,768,202.45
	DTC	9/19/2008	Triparty Pledge 2477876	WARRANT	52520L444	LEHMAN BROTHERS WTS AC K=1.0E-4 05 LEHMAN B	1,388,000 D	-
	DTC	9/19/2008	Triparty Pledge 2477877	WARRANT	52520L451	LEHMAN BROTHERS WTS AC K=1.0E 144A LEHMAN I	4,000,000 D	-
	DTC	9/19/2008	Triparty Pledge 2600235	WARRANT	52520L477	WTS LEHMAN BROS EQUITY FIN SA IND LOW EX PR	7,500,000 D	-
	DTC	9/19/2008	Triparty Pledge 2483133	WARRANT	52520L485	LEHMAN-CW12 BHARAT HEAVY E	750,000 D	-
	DTC	9/19/2008	Triparty Pledge 2530392	WARRANT	52520L519	WTS LEHMAN BROS EQTY FIN SAINDIAN LOW EX EX	1,250,000 D	-
	DTC	9/19/2008	Triparty Pledge 2484751	WARRANT	52520L527	LEHMAN BROTHERS WTS AC K=1.0E-4 06 LEHMAN B	7,500,000 D	-
	DTC	9/19/2008	Triparty Pledge 2491369	WARRANT	52520L535	LEHMAN-CW12 INDIA CEMENTS	630,338 D	-
	DTC	9/19/2008	Triparty Pledge 2493683	WARRANT	52520L550	LEHMAN BROTHERS WTS AC K=1.0 07/10/12	1,975,000 D	-
	DTC	9/19/2008	Triparty Pledge 2495630	WARRANT	52520L576	LEHMAN-CW12 AMBUJA CEMENTS	20,000,000 D	61,456,000.00
	DTC	9/19/2008	Triparty Pledge 2498580	WARRANT	52520L584	LEHMAN-CW12 JINDAL SAW LTD	3,000,000 D	-
	DTC	9/19/2008	Triparty Pledge 2500656	WARRANT	52520L592	LEHMAN CHINA PRICE WNT SICHUAN 144A	15,000,000 D	-
	DTC	9/19/2008	Triparty Pledge 2506421	WARRANT	52520L600	LEHMAN BROTHERS WTS AC K=1.0E-4 09/07/12	2,000,000 D	-
	DTC	9/19/2008	Triparty Pledge 2506422	WARRANT	52520L618	LEHMAN BROTHERS WTS AC K=1.0E-4 09/07/12	10,000,000 D	-
	DTC	9/19/2008	Triparty Pledge 2506420	WARRANT	52520L626	WTS LEHMAN BROS EQUITY FIN S.ANSUEL INDIAN L	1,000,000 D	-
	DTC	9/19/2008	Triparty Pledge 2506418	WARRANT	52520L634	LEHMAN BROTHERS WTS AC K=1.0E-4 09/07/12	1,300,000 D	-
	DTC	9/19/2008	Triparty Pledge 2506419	WARRANT	52520L642	LEHMAN BROTHERS WTS AC K=1.0E-4 09/07/12 144A	6,500,000 D	-
	DTC	9/19/2008	Triparty Pledge 2507933	WARRANT	52520L659	WTS LEHMAN BROS EQ. FINANCENAXSB IND LOW E	2,000,000 D	-
	DTC	9/19/2008	Triparty Pledge 2508207	WARRANT	52520L675	LEHMAN-CW12 ICICI BANK LTD	1,750,000 D	-
	DTC	9/19/2008	Triparty Pledge 2507942	WARRANT	52520L683	WTS LEHMAN BROS EQ. FINANCENMICE IND LOW E	300,000 D	-
	DTC	9/19/2008	Triparty Pledge 2508209	WARRANT	52520L691	WTS LEHMAN BROS EQ. FINANCENMAST IND LOW E	5,000,000 D	-
LBPLL	DTC	9/19/2008	Triparty Pledge 2507935	WARRANT	52520L709	LEHMAN-CW12 PUNJ LLOYD LIM	5,000,000 D	-
LBSDL	DTC	9/19/2008	Triparty Pledge 2507936	WARRANT	52520L717	LEHMAN-CW12 SANGHI INDUSTR	15,000,000 D	-
	DTC	9/19/2008	Triparty Pledge 2508607	WARRANT	52520L725	LEHMAN BROTHERS WTS AC K=1.0E-4 09/24/12	7,500,000 D	-
	DTC	9/19/2008	Triparty Pledge 2512614	WARRANT	52520L733	LEHMAN BROTHERS WTS AC K=0.0010 09/05/12	17,500,000 D	-
	DTC	9/19/2008	Triparty Pledge 2512615	WARRANT	52520L741	LEHMAN BROTHERS WTS AC K=1.0E-4 09/05/12	14,000,000 D	-
	DTC	9/19/2008	Triparty Pledge 2512616	WARRANT	52520L758	LEHMAN BROTHERS WTS AC K=1.0E-4 09/05/12	2,500,000 D	-
	DTC	9/19/2008	Triparty Pledge 2509699	WARRANT	52520L766	LEHMAN BROTHERS WTS AC K=1.0E-4 09/27/12	9,000,000 D	-
	DTC	9/19/2008	Triparty Pledge 2509923	WARRANT	52520L774	LEHMAN-CW12 RELIANCE ENERG	1,500,000 D	-
	DTC	9/19/2008	Triparty Pledge 2510158	WARRANT	52520L782	LEHMAN BROTHERS WTS AC K=1.0E-4 10/01/12	2,500,000 D	-
LBUTL	DTC	9/19/2008	Triparty Pledge 2510868	WARRANT	52520L790	LEHMAN-CW12 UNITECH LIMITE	5,000,000 D	-
LBGIF	DTC	9/19/2008	Triparty Pledge 2579490	WARRANT	52520L816	LEHMAN-CW12 POWER GRID COR	15,000,000 D	-
LGMRL	DTC	9/19/2008	Triparty Pledge 2513323	WARRANT	52520L832	LEHMAN-CW12 GMR INFRASTRUC	1,500,000 D	32,137,426.50
	DTC	9/19/2008	Triparty Pledge 2464345	WARRANT	52520L840	LEHMAN BROTHERS WTS AC K=1.0E-4 03 LEHMAN B	8,000,000 D	-
	DTC	9/19/2008	Triparty Pledge 2513324	WARRANT	52522M119	LEHMAN BROTHERS WTS AC K=1.0E-4 10 LEHMAN B	200,000 D	-
	DTC	9/19/2008	Triparty Pledge 2541116	WARRANT	52522M127	LEHMAN-CW12 DAQIN RAILWAY	7,000,000 D	-
	DTC	9/19/2008	Triparty Pledge 2514406	WARRANT	52522M135	LEHMAN BROTHERS WTS AC K=1.0E-4 10/26/12	3,000,000 D	14,953,125.00
	DTC	9/19/2008	Triparty Pledge 2515212	WARRANT	52522M143	LEHMAN BROTHERS WTS AC K=1.0E-4 10/19/12	13,500,000 D	-
	DTC	9/19/2008	Triparty Pledge 2516142	WARRANT	52522M150	LEHMAN-CW12 TELE DATA INFO	12,500,000 D	-
	DTC	9/19/2008	Triparty Pledge 2516146	WARRANT	52522M168	LEHMAN-CW12 SPICE COMMUNIC	25,000,000 D	-
	DTC	9/19/2008	Triparty Pledge 2516144	WARRANT	52522M176	LEHMAN BROTHERS WTS AC K=1.0E-4 10/26/12	25,000,000 D	-

LBKRL	DTC	9/19/2008	Triparty Pledge 2520316	WARRANT	52522M184	LEHMAN-CW12 TECH MAHINDRA	5,000,000 D	-
	DTC	9/19/2008	Triparty Pledge 2516145	WARRANT	52522M192	LEHMAN-CW12 STERLITE INDUS	10,000,000 D	-
	DTC	9/19/2008	Triparty Pledge 2516153	WARRANT	52522M200	LEHMAN-CW12 STEEL AUTHORIT	50,000,000 D	-
	DTC	9/19/2008	Triparty Pledge 2516152	WARRANT	52522M218	LEHMAN-CW12 INDUSIND BANK	5,000,000 D	-
	DTC	9/19/2008	Triparty Pledge 2516329	WARRANT	52522M226	LEHMAN-CW12 OIL & NATURAL	24,598,439 D	-
	DTC	9/19/2008	Triparty Pledge 2516663	WARRANT	52522M234	LEHMAN-CW12 CONSOLIDATED C	1,150,000 D	-
	DTC	9/19/2008	Triparty Pledge 2516662	WARRANT	52522M242	LEHMAN-CW12 KOUTONS RETAIL	1,500,000 D	-
	DTC	9/19/2008	Triparty Pledge 2517511	WARRANT	52522M259	LEHMAN-CW12 INDIAN OIL COR	24,727,529 D	-
	DTC	9/19/2008	Triparty Pledge 2517608	WARRANT	52522M267	WTS LEHMAN BROTHERS (LUXEMBOURG) EQUI	30,000,000 D	-
	DTC	9/19/2008	Triparty Pledge 2518760	WARRANT	52522M275	WTS LEHMAN BROTHERS (LUXMB)EQUITY FINANCE	4,500,000 D	-
	DTC	9/19/2008	Triparty Pledge 2519264	WARRANT	52522M283	WTS LEHMAN BRO(LUX) SA CALL WTS ON CHINA	2,498,392 D	15,774,597.25
	DTC	9/19/2008	Triparty Pledge 2520346	WARRANT	52522M291	LEHMAN BROTHERS WTS AC K=1.0E-4 11/15/12	10,000,000 D	-
	DTC	9/19/2008	Triparty Pledge 2521494	WARRANT	52522M309	LEHMAN-CW12 GUANGZHOU KING	1,527 D	2,848.16
	DTC	9/19/2008	Triparty Pledge 2521495	WARRANT	52522M317	LEHMAN-CW12 SHANGHAI YANHU	1,583 D	1,689.38
	DTC	9/19/2008	Triparty Pledge 2521799	WARRANT	52522M325	LEHMAN-CW12 PETROCHINA CO	10,000,000 D	-
	DTC	9/19/2008	Triparty Pledge 2523464	WARRANT	52522M341	LEHMAN BROTHERS WTS AC K=1.0E-4 11/26/12	10,000,000 D	-
	DTC	9/19/2008	Triparty Pledge 2523463	WARRANT	52522M358	LEHMAN BROTHERS WTS AC K=1.0E-4 11/26/12	10,000,000 D	-
	DTC	9/19/2008	Triparty Pledge 2532054	WARRANT	52522M408	LEHMAN BROTHERS WTS AC K=1.0E-4 01/02/13 144A	4,500,000 D	24,615,000.00
	DTC	9/19/2008	Triparty Pledge 2533915	WARRANT	52522M416	LEHMAN-CW13 XINJIANG GOLDW	5,000,000 D	-
	DTC	9/19/2008	Triparty Pledge 2533916	WARRANT	52522M424	LEHMAN-CW13 CHINA PACIFIC	5,000,000 D	21,067,175.00
	DTC	9/19/2008	Triparty Pledge 2545333	WARRANT	52522M481	LEHMAN BROTHERS WTS AC K=1.0E-4 02/20/13	12,500,000 D	38,420,000.00
	DTC	9/19/2008	Triparty Pledge 2568218	WARRANT	52522M515	LEHMAN-CW11 LANDLORD BASKET	1,000,000 D	-
	DTC	9/19/2008	Triparty Pledge 2574123	WARRANT	52522M531	LEHMAN BROTHERS WTS AC K= 05/07/13 144A	1,000,000 D	2,973,600.00
	DTC	9/19/2008	Triparty Pledge 2580122	WARRANT	52522M572	LEHMAN BROTHERS WTS AC K=1.0E-4 06/06/13 144A	2,500,000 D	-
	DTC	9/19/2008	Triparty Pledge 2580954	WARRANT	52522M580	LEHMAN-CW13 TATA POWER CO LT	500,000 D	-
	DTC	9/19/2008	Triparty Pledge 2583030	WARRANT	52522M606	LEHMAN BROTHERS WTS AC K=1.0E-4 06/21/13 144A	1,000,000 D	-
	DTC	9/19/2008	Triparty Pledge 2589985	WARRANT	52522M614	LEHMAN BROTHERS WTS AC K=1.0E-4 07/02/13	1,000,000 D	-
	DTC	9/19/2008	Triparty Pledge 2581306	MUNIRIB	52522NPV5	LEHMAN TR RI-TRS-P36	25,000 D	25,000.00
	DTC	9/19/2008	Triparty Pledge 2581321	MUNIRIB	52522NQM4	LEHMAN MUN TR-P43	25,000 D	25,000.00
	DTC	9/19/2008	Triparty Pledge 2581322	MUNIRIB	52522NQP7	LEHMAN MUN TR-144A	25,000 D	25,000.00
	DTC	9/19/2008	Triparty Pledge 2587597	MEDNOTE	524935129	LEHMAN BROTHERS HOLDINGS INC 0% 12/31/09 RIC	388 D	28.13
	DTC	9/19/2008	Triparty Pledge 2429249	MEDNOTE	52517PL66	LEHMAN BROTHERS HOLDINGS INC 7% 09/14/21 MTI	50,000 D	6,500.00
	DTC	9/19/2008	Triparty Pledge 2473555	CBOND	52519CY69	LEHMAN BROTHERS BANK FSB 5.25% 08/06/18 CD	15,000 D	-
	DTC	9/19/2008	Triparty Pledge 2525123	MEDNOTE	5252M0AW7	LEHMAN BROTHERS HOLDINGS INC 8.9% 12/07/22 M	200,000 D	200,000.00
	DTC	9/19/2008	Triparty Pledge 2417968	MEDNOTE	52517PK59	LEHMAN BROTHERS HOLDINGS INC 5.75% 07/18/11 I	23,485,000 D	19,460,258.13
	DTC	9/19/2008	Triparty Pledge 2457736	WARRANT	52520L253	LEHMAN-CW12 CANARA BANK	4,939,861 D	23,666,874.05
	DTC	9/19/2008	Triparty Pledge 2462109	WARRANT	52520L337	LEHMAN-CW12 ROLTA INDIA LI	1,000,000 D	7,343,000.00
	DTC	9/19/2008	Triparty Pledge 2554205	MEDNOTE	52522L723	LEHMAN BROTHERS HOLDINGS INC 0% 08/13/09 GE	14,450 D	1,067.86
	DTC	9/19/2008	Triparty Pledge 2020641	CBONDCNV	524908FN5	LEHMAN BROTHERS HOLDINGS INC 0.25% 05/08/10 (	4,000,000 D	1,017,612.00
	DTC	9/19/2008	Triparty Pledge 2298667	CBOND	52517PYN5	LEHMAN BROTHERS HOLDINGS INC 4.25% 01/27/10 I	15,251,000 D	1,616,844.98
	DTC	9/19/2008	Triparty Pledge 2307454	CBOND	21988KAN7	LEHMAN ABS CORP 7.4% 02/15/34 144A	162,000 D	133.16
	DTC	9/19/2008	Triparty Pledge 2356733	MEDNOTE	52517PC66	LEHMAN BROTHERS HOLDINGS INC 0% 11/10/15 MTI	9,000 D	2,264.18
	DTC	9/19/2008	Triparty Pledge 2578283	MEDNOTE	5252M0FX0	LEHMAN BROTHERS HOLDINGS INC 11% 06/02/23 M	101,000 D	25,743.79
	DTC	9/19/2008	Triparty Pledge 2337961	CBOND	52517PA35	LEHMAN BROTHERS HOLDINGS INC 4.5% 07/26/10	15,718,000 D	1,673,832.61

RealWorldCusip	ISIN	Product	ProductName	firm_dtc_pos	firm_dtc_mv
001706AB6	US001706AB69	001706AB6060	AMH HOLDINGS, INC IN DEFAULT	8,750,000	5,862,500
001712108	US0017121080	001712108000	AMICAS INC	756	2,087
[NULL]	[NULL]	G56462198000	***LORAL SPACE & COMMUNICATION LTI	96,149	44
00185E106	US00185E1064	00185E106000	APAC CUSTOMER SVCS INC	497,988	1,045,775
002083103	US0020831030	002083103000	ATS MEDICAL INC	357	1,121
00208J108	US00208J1088	00208J108000	ATP OIL & GAS CORPORATION	893	20,289
00211W104	US00211W1045	00211W104000	ATC TECHNOLOGY CORP	47	1,139
00246W103	US00246W1036	00246W103000	AXT INC	580	1,357
00253U107	US00253U1079	00253U107000	AASTROM BIOSCIENCES INC	1,325	356
003011103	US0030111035	003011103000	ABERDEEN AUSTRALIA EQUITY FD INC	15,300	190,485
00350L109	US00350L1098	00350L109000	ABINGTON BANCORP INC PENN	717	7,457
003687100	US0036871004	003687100000	ABITIBOWATER INC	65,979	481,647
00371N407	[NULL]	00371N407000	ABLE LABORATORIES INC	2,920	6
00374N107	US00374N1072	00374N107000	ABOVENET INC	4,430	239,353
004446100	US0044461004	004446100000	ACETO CORP N/C FR ACETO C	141	1,424
004631107	US0046311074	004631107000	ACME COMMUNICATIONS INC	265	228
004764106	US0047641065	004764106000	ACME PACKET INC	349	2,631
00685R409	US00685R4092	00685R409000	ADELPHIA RECOVERY TRUST SERIES	18,443,845	564,867
00685R789	US00685R7897	00685R789000	ADELPHIA RECOVERY TRUST SER ACC	11,166,214	11,141
006ESC958	US006ESC9589	006ESC958000	ADELPHIA C CONV PFD ESCR	18,500	18
00752H102	US00752H1023	00752H102000	ADVANCED BATTERY TECHNOLOGIES IN	7,646	29,896
00752K105	US00752K1051	00752K105000	ADVANCED CELL TECHNOLOGY INC	87	4
00754E107	US00754E1073	00754E107000	ADVANCED PHOTONIX INC-CL A	14	24
00762W107	US00762W1071	00762W107000	ADVISORY BOARD CO	348	11,481
00763MAN8	US00763MAN83	00763MAN8060	ADVANCED MED OPTICS INC SR SUB	250,000	2,225
00765H107	US00765H1077	00765H107000	ADVANCED LIFE SCIENCES HOLDING	2,076	1,848
007942204	US0079422046	007942204000	ADVANTA CORP-CL B NON-VTG	153	1,457
007973100	US0079731008	007973100000	ADVANCED ENERGY INDUSTRIES INC	4,167	64,172
00847J105	US00847J1051	00847J105000	AGILYSYS INC	192	2,300
00950H102	US00950H1023	00950H102000	AIRSPAN NETWORKS INC	260	80
010198208	US0101982082	010198208000	***AKTIEBOLAGET ELECTROLUX SPON	69	1,660
012423109	US0124231095	012423109000	ALBANY MOLECULAR RESEARCH INC	197	3,715
015384100	US0153841004	015384100000	ALEXZA PHARMACEUTICALS INC	2,779	13,839
016230104	US0162301040	016230104000	ALICO INC	36	1,634
034918102	CA0349181028	034918102000	***ANGIOTECH PHARMACEUTICALS INC	11,661	16,092
034918AC6	US034918AC63	034918AC6060	ANGIOTECH PHARMACEUTICALS INC	1,660,000	12,616
03499AEE5	US03499AEE55	03499AEE5060	***ANGIOTECH PHARMACEUTICALS ISR	2,064,000	1,424,920
03525N109	US03525N1090	03525N109000	ANIMAL HEALTH INTERNATIONAL INC	1,424	12,033
037243102	CA0372431027	037243102000	***ANTRIM ENERGY INC	400,000	500,000
03834A103	US03834A1034	03834A103000	APPROACH RESOURCES INC	194	3,203
03969P107	US03969P1075	03969P107000	ARDEA BIOSCIENCES INC	67	965
039762109	US0397621097	039762109000	ARDEN GROUP INC-CL A	23	4,586
040047102	US0400471027	040047102000	ARENA PHARMACEUTICALS INC	619,396	3,412,872
040448201	US0404482012	040448201000	ARISTOTLE CORP NEW	16	131
040790107	US0407901075	040790107000	ARKANSAS BEST CORP-DEL	290	11,606

042744102	US0427441029	042744102000	ARROW FINANCIAL CORP	290	8,193
042797100	US0427971009	042797100000	ARROWHEAD RESEARCH CORPORATION	4,945	8,407
04301Q100	US04301Q1004	04301Q100000	ARTES MEDICAL INC	44	35
043436104	US0434361046	043436104000	ASBURY AUTOMOTIVE GROUP INC	455	6,238
04543P100	US04543P1003	04543P100000	ASSET ACCEPTANCE CAPITAL CORP	3,358	44,023
046433108	US0464331083	046433108000	ASTRONICS CORP	33	774
04648X107	US04648X1072	04648X107000	ASYST TECHNOLOGIES INC	1,310	3,865
047439104	US0474391044	047439104000	ATHEROGENICS INC	4,287	1,115
048425102	US0484251022	048425102000	ATLANTIC COAST FEDERAL CORP OF	100	685
049079205	US0490792050	049079205000	ATLANTIC TELE-NETWORK INC NEW	112	3,595
04963C209	US04963C2098	04963C209000	ATRICURE INC	500	5,325
049904105	US0499041053	049904105000	ATRION CORP	176	19,946
050757103	US0507571034	050757103000	AUDIOVOX CORP CL A	580	6,061
053491205	US0534912052	053491205000	AVANT IMMUNOTHERAPEUTICS INC	1,522	19,071
053690103	US0536901038	053690103000	AVIGEN INC	303	1,333
05379B107	US05379B1070	05379B107000	AVISTA CORP	5,614	124,013
05453N100	US05453N1000	05453N100000	AWARE INC-MASS	475	1,534
054615109	US0546151095	054615109000	AXSYS TECHNOLOGIES INC	1	70
05508RAB2	US05508RAB24	05508RAB2060	B&G FOODS INC	7,890	277,128
056525108	US0565251081	056525108000	BADGER METER INC	2,332	118,979
057741100	US0577411004	057741100000	BALDOR ELECTRIC CO	3,623	125,392
057755209	US0577552096	057755209000	BALDWIN & LYONS INC CL B	143	3,423
05945F103	US05945F1030	05945F103000	BANCFIRST CORP-OKLA	1,671	122,150
059690107	US0596901076	059690107000	BANCORP RHODE ISLAND INC	21	630
059784207	US0597842071	059784207000	BANCTEC INC 144A	1,218,000	4,323,900
11133V108	US11133V1089	11133V108000	BROADPOINT SECURITIES GROUP INC	200	624
11373M107	US11373M1071	11373M107000	BROOKLINE BANCORP INC DEL	14,958	176,804
114039100	US1140391004	114039100000	BROOKLYN FEDERAL BANCORP INC	161	2,375
117665109	US1176651099	117665109000	BRYN MAWR BANK CORP	1,161	30,163
117769109	US1177691094	117769109000	BUCA INC	100	44
11776U300	US11776U3005	11776U300000	BSQUARE CORPORATION NEW	100	351
118255108	US1182551085	118255108000	BUCKEYE TECHNOLOGIES INC	906	8,897
119848109	US1198481095	119848109000	BUFFALO WILD WINGS INC	1,073	46,064
120076104	US1200761047	120076104000	BUILD A BEAR WORKSHOP INC	370	3,078
12008R107	US12008R1077	12008R107000	BUILDERS FIRSTSOURCE INC	1,487	8,937
121579AB2	US121579AB28	121579AB2060	BURLINGTON COAT FACTORY SR NT 11.	2,264,000	14,490
12489V106	US12489V1061	12489V106000	CBRL GROUP INC	13,942	417,005
12498B307	US12498B3078	12498B307000	CBRE REALTY FINANCE INC	83	82
12502BAC7	US12502BAC72	12502BAC7060	CCH I LLC / HLDGS LLC SR SECD NT	481	339
[NULL]	BE0157285488	B5628B104000	***LERNOUT & HAUSPIE SPEECH PRODI	28,062	175,668
[NULL]	BMG0464B1072	G0464B107000	***ARGO GROUP INTERNATIONAL HOLD	177	7,335
[NULL]	BMG210821051	G21082105000	***CHINA YUCHAI INTERNATIONAL LTD	437	3,780
[NULL]	BMG6052F1032	G6052F103000	***MAX CAPITAL GROUP LTD	8	218
[NULL]	BMG7368R1043	G7368R104000	***RAM HOLDINGS LTD	839	1,359
[NULL]	BMG8649T1099	G8649T109000	***SYNCORA HOLDINGS LTD	45	104
[NULL]	ES0178495034	E90215109000	***TELVENT GIT SA	59	1,256

[NULL]	IL0010843832	M81869105000	***RADVISION LTD	120	856
[NULL]	IL0010994981	M8183P102000	RRSAT GLOBAL COMMUNICATIONS NET	89	1,153
[NULL]	IL0010996549	M0854Q105000	ALLOT COMMUNICATIONS LTD	212	517
[NULL]	IL0011076630	M98939107000	012 SMILE COMMUNICATIONS LTD	270	2,152
[NULL]	KYG4984V1068	G4984V106000	***ITSA LTD	71,429	7,143
[NULL]	KYG822451046	G82245104000	***SMART MODULAR TECHNOLOGIES INC	2,742	8,994
[NULL]	KYG932051215	G93205121000	***WTS VANTAGE DRILLING COMPAN'	459,100	1,322,736
[NULL]	MHY8897Y3057	Y8897Y305000	***TOP SHIPS INC	93	411
[NULL]	US80000Q1040	80000Q104000	SANDER MORRIS HARRIS GROUP INC	1,445	13,063
[NULL]	USY5217N1183	Y5217N118000	***LARSEN AND TOUBRO LTD GDR REG	65	3,796
000360206	US0003602069	000360206000	AAON INC NEW	138	2,967
001031103	US0010311035	001031103000	AEP INDUSTRIES INC	59	1,283
00104Q107	US00104Q1076	00104Q107000	AFC ENTERPRISES INC	621	5,651
019118108	US0191181082	019118108000	ALLIED DEFENSE GROUP INC COM	1,539	9,696
019205103	US0192051037	019205103000	ALLIANCE FINANCIAL CORP	49	1,164
019344100	US0193441005	019344100000	ALLIED NEVADA GOLD CORP	55	363
019855303	US0198553036	019855303000	ALLOY INC	1,047	8,114
01988P108	US01988P1084	01988P108000	ALLSCRIPTS HEALTHCARE SOLUTIC	50,549	657,137
02208R106	US02208R1068	02208R106000	ALTRA HOLDINGS INC	429	6,967
022276109	US0222761092	022276109000	***ALUMINUM CORP CHINA LTD SPONS	2,782	52,218
023177108	US0231771082	023177108000	AMBASSADORS GROUP INC	177	3,363
023178106	US0231781065	023178106000	AMBASSADORS INTERNATIONAL INC	8,170	20,915
02342J101	US02342J1016	02342J101000	AMCOMP INC NEW	100	1,199
023586100	US0235861004	023586100000	AMERCO	275	13,007
02364W204	US02364W2044	02364W204000	***AMERICA MOVIL S A B DE CV SPONSC	56	2,736
023912108	US0239121082	023912108000	AMCORE FINANCIAL INC	155	1,668
024061103	US0240611030	024061103000	AMERICAN AXLE & MANUFACTURING HO	16,317	126,294
02407E104	US02407E1047	02407E104000	AMERICAN BANCORP N J INC	188	2,038
025334103	US0253341038	025334103000	AMERICAN DAIRY INC	584	6,085
025353103	US0253531034	025353103000	AMERICAN DENTAL PARTNERS INC	289	4,046
02660R107	US02660R1077	02660R107000	AMERICAN HOME MORTGAGE INVES	1,052	21
02744RAH0	US02744RAH03	02744RAH0060	AMERICAN MEDIA OPERATIONS INC	95,000	703
027745108	US0277451086	027745108000	AMERICAN NATIONAL BANKSHARES INC	76	1,293
028723104	US0287231049	028723104000	AMERICAN OIL & GAS INC	8,677	26,812
028731107	US0287311072	028731107000	AMERICAN ORIENTAL BIOENGINE	1,200	8,688
029326105	US0293261055	029326105000	AMERICAN RIVER BANKSHARES FORM	70	784
029683109	US0296831094	029683109000	AMERICAN SOFTWARE INC-CL A	118	693
030145205	US0301452050	030145205000	AMERICAN TECHNOLOGY CORP-DEL	184	121
030506109	US0305061097	030506109000	AMERICAN WOODMARK CORP	358	10,382
03058P109	US03058P1093	03058P109000	AMERICANWEST BANCORPORATION CC	3,178	5,752
03070Q101	US03070Q1013	03070Q101000	AMERISTAR CASINOS INC	498	8,446
03076K108	US03076K1088	03076K108000	AMERIS BANCORP	1,494	22,515
032015109	US0320151097	032015109000	AMPAL AMERICAN ISRAEL CORP CL A	860	3,560
032037103	US0320371034	032037103000	AMPCO-PITTSBURGH CORP	93	3,151
032159105	US0321591051	032159105000	AMREP CORP	963	48,198
032332504	US0323325045	032332504000	AMTECH SYSTEMS INC COM PAR \$	32	338

03252Q408	US03252Q4082	03252Q408000	ANADYS PHARMACEUTICALS INC	420	1,071
032744104	US0327441046	032744104000	ANAREN INC FORMERLY ANAI	33	378
032839102	US0328391026	032839102000	ANCHOR BANCORP WISCONSIN INC	4	36
060505DR2	US060505DR26	060505DR2060	BANK AMERICA CORP SUB NOTE	1,000,000	850,116
060505DT8	US060505DT81	060505DT8060	BANK OF AMERICA CORP	220,000	167,271
062401104	US0624011047	062401104000	BANK OF GRANITE CORP	98	757
063425102	US0634251021	063425102000	BANK MARIN BANCORP	51	1,599
067511105	US0675111050	067511105000	BARE ESCENTUALS INC	80,500	1,045,695
067806109	US0678061096	067806109000	BARNES GROUP INC	16,412	396,350
06846N104	US06846N1046	06846N104000	BILL BARRETT CORPORATION	15,013	558,934
06985P100	US06985P1003	06985P100000	BASIC ENERGY SERVICES INC NEW	362	9,702
072024KL5	US072024KL53	072024KL5060	BAY AREA TOLL AUTH CALIF TOLL VAR B	5,000,000	5,000,062
074014101	US0740141017	074014101000	BEASLEY BROADCAST GROUP INC CL A	136	466
077454106	US0774541066	077454106000	BELDEN INC	712	24,564
078137106	US0781371069	078137106000	BELL MICROPRODUCTS INC	73	139
082047200	US0820472001	082047200000	BENIHANA INC-CL A	1,259	8,637
084664BF7	US084664BF78	084664BF7060	BERKSHIRE HATHAWAY FIN CORP SR N	2,000,000	20,522
09056N103	US09056N1037	09056N103000	BIO IMAGING TECHNOLOGIES INC	15	120
09064Y109	US09064Y1091	09064Y109000	BIOFUEL ENERGY CORP	62	56
09065V203	US09065V2034	09065V203000	BIOSANTE PHARMACEUTICALS INC NEW	1,172	4,804
091736108	US0917361083	091736108000	BITSTREAM INC-CL A	2,686	15,042
09746Y105	US09746Y1055	09746Y105000	BOISE INC	3,084	5,027
097698104	US0976981045	097698104000	BOLT TECHNOLOGY CORP	117	2,138
09776J101	US09776J1016	09776J101000	BON-TON STORES INC	6,960	23,594
098570104	US0985701046	098570104000	BOOKS-A-MILLION INC	121	858
099849101	US0998491015	099849101000	BORLAND SOFTWARE CORP	1,361	2,246
101137107	US1011371077	101137107000	BOSTON SCIENTIFIC CORP	19,512	266,339
101388106	US1013881065	101388106000	BOTTOMLINE TECHNOLOGIES (DE) INC	153	1,723
125137109	US1251371092	125137109000	CEC ENTERTAINMENT INC	799	27,573
12513C108	US12513C1080	12513C108000	CDSS WIND DOWN INC	1,250	5
125141101	US1251411013	125141101000	CECO ENVIRONMENTAL CORP	436	1,910
12525D102	US12525D1028	12525D102000	CFS BANCORP INC	77	725
125581306	US1255813065	125581306000	CIT GROUP INC NEW FR NON CI	47,000	1,175,000
12561E105	US12561E1055	12561E105000	CKE RESTAURANTS INC	563	6,750
125902106	US1259021061	125902106000	CPI CORP	5,656	72,397
126128107	US1261281075	126128107000	CNB FINANCIAL CORP-PA	100	1,350
12616P105	US12616P1057	12616P105000	C-PHONE CORP	200	2
12618T105	US12618T1051	12618T105000	CRA INTERNATIONAL INC	68	3,036
126650BK5	US126650BK50	126650BK5060	CVS CAREMARK CORP	12,809,000	10,569,914
12738A101	US12738A1016	12738A101000	CADENCE FINANCIAL CORPORATION	191	1,897
12738T100	US12738T1007	12738T100000	CADENCE PHARMACEUTICALS INC	6,580	65,800
12811R104	US12811R1041	12811R104000	CALAMOS ASSET MGMT INC CL A	604	12,624
128246105	US1282461052	128246105000	CALAVO GROWERS INC	108	1,470
129903209	US1299032094	129903209000	CALIFORNIA BEACH RESTAURANTS INC	90	2
165159104	US1651591042	165159104000	CHESAPEAKE CORP	219	180
169384104	US1693841041	169384104000	CHINA DIRECT INC	6,067	30,760

16941P102	US16941P1021	16941P102000	***CHINA SKY ONE MEDICAL INC	298	3,201
169424108	US1694241084	169424108000	***CHINA TECHFAITH WIRELESS COMM	208	227
170404305	US1704043058	170404305000	CHORDIANT SOFTWARE INC	206	1,106
171232AS0	US171232AS07	171232AS0060	CHUBB CORP SR NT	7,000,000	6,390,785
172922106	US1729221069	172922106000	CITIZENS & NORTHERN CORP	352	8,811
172967CX7	US172967CX72	172967CX7060	CITIGROUP INC GLOBAL NT FLT	30,000	265
174740100	US1747401008	174740100000	CITIZENS INC-CL A	3,941	36,060
176682102	US1766821029	176682102000	CITIZENS SOUTH BANKING CORPOR.	68	527
17770A109	US17770A1097	17770A109000	CITY BANK-LYNNWOOD WASH	2,513	45,837
177835105	US1778351056	177835105000	CITY HOLDING CO	585	27,659
178762100	US1787621002	178762100000	CITYFED FINANCIAL CORP	32,333	21
179584AJ6	US179584AJ62	179584AJ6060	CLAIRES STORES INC SR SUB NT	1,000,000	370,324
18712Q103	US18712Q1031	18712Q103000	CLIFTON SAVINGS BANK SLA	1,678	19,750
218352102	US2183521028	218352102000	CORCEPT THERAPEUTICS INC	143	226
21869X103	CA21869X1033	21869X103000	***COREL CORP NEW	138	1,297
219141108	US2191411089	219141108000	CORNELL COMPANIES INC	247	6,711
22122P101	US22122P1012	22122P101000	COSI INC	2,026	3,424
224051102	US2240511020	224051102000	COX RADIO INC-CL A	628	6,965
22413E104	US22413E1047	22413E104000	CRAFTMADE INTERNATIONAL INC	140	683
225223304	US2252233042	225223304000	CRAY INC	2,687	16,122
225310101	US2253101016	225310101000	CREDIT ACCEPTANCE CORP-MICH	1,130	24,182
22674T105	US22674T1051	22674T105000	CRITICAL THERAPEUTICS INC	256	44
231082108	US2310821085	231082108000	CUMULUS MEDIA INC-CL A	1,463	7,066
23129V109	US23129V1098	23129V109000	CURRENCYSHARES SWISS FRANC TR S	215	19,587
23251P102	US23251P1021	23251P102000	CYBERONICS INC	199	3,594
23254L108	US23254L1089	23254L108000	CYCLACEL PHARMACEUTICALS INC	160	208
232806AK5	US232806AK50	232806AK5060	CYPRESS SEMICONDUCTOR CORP SR N	289,000	383,648
23282W100	US23282W1009	23282W100000	CYTOKINETICS INC	877,503	4,343,640
232860106	US2328601065	232860106000	D & E COMMUNICATIONS INC	887	8,258
233293109	US2332931094	233293109000	DPL INC	1,294,177	33,635,660
23332B106	US23332B1061	23332B106000	DSP GROUP INC	75	575
234264109	US2342641097	234264109000	DAKTRONICS INC	254	4,768
235825205	US2358252052	235825205000	DANA HOLDING CORP	2,473,649	15,311,887
240028AF7	US240028AF78	240028AF7060	DAYTON SUPERIOR CORP SR SUB I	6,322,000	49,312
246688AE5	US246688AE51	246688AE5060	DELHAIZE AMERICA INC MAKE WHC	600	652
247126105	US2471261055	247126105000	DELPHI CORP (FORMERLY DEI	305,948	18,258
24784L105	US24784L1052	24784L105000	DELTEK INC	1,006	8,028
24799AKH4	US24799AKH40	24799AKH4060	DELTA AIR LINES INC/OLD	10,000,000	306,000
24869P104	US24869P1049	24869P104000	DENNYS CORPORATION	791	2,452
24869QAB8	US24869QAB86	24869QAB8060	DENNY'S CORP/DENNY'S HOLDINGS	2,942,000	27,508
27579R104	US27579R1041	27579R104000	EAST WEST BANCORP INC	7,705	135,993
276534104	US2765341043	276534104000	EASTERN INSURANCE HOLDINGS INC	40	554
277196101	US2771961016	277196101000	EASTERN VIRGINIA BANKSHARES INC	40	656
279862106	US2798621064	279862106000	EDGE PETROLEUM CORP-DEL	345	880
280358102	US2803581022	280358102000	EDGEWATER TECHNOLOGY INC	248	1,215
280597105	US2805971056	280597105000	EDIETS COM INC CL A	86	303

280875113	[NULL]	280875113000	WTS EDISON BROTHERS STORES INC	45,444	45
280875303	US2808753030	280875303000	EDISON BROTHERS STORES INC NEW	227,122	227
282914100	US2829141009	282914100000	8X8 INC NEW	555	555
283677854	US2836778546	283677854000	EL PASO ELECTRIC CO NEW	13	271
285218103	US2852181039	285218103000	ELECTRO RENT CORP	154	2,433
285229100	US2852291002	285229100000	ELECTRO SCIENTIFIC INDUSTRIES INC	190	2,968
286590203	US2865902033	286590203000	ELINEAR INC COM	10,100	51
288853104	US2888531041	288853104000	ELLIS PERRY INTERNATIONAL INC	1,265	20,822
290151307	US2901513075	290151307000	ELOYALTY CORP NEW	30	152
29081P204	US29081P2048	29081P204000	***EMBOTELLADORA ANDINA SA SPON:	47	658
292218104	US2922181043	292218104000	EMPLOYERS HLDGS INC	100	1,794
292475209	US2924752098	292475209000	EMULEX CORP NEW	11,631	144,690
292554102	US2925541029	292554102000	ENCORE CAPITAL GROUP INC	509	7,029
29255V201	US29255V2016	29255V201000	ENCORE BANCSHARES INC	692	12,456
292562105	US2925621052	292562105000	ENCORE WIRE CORP	147	3,033
29259G101	US29259G1013	29259G101000	ENDEAVOUR INTL CORP COM	740	1,236
29264A206	US29264A2069	29264A206000	ENDWAVE CORP NEW	26	139
29266S106	US29266S1069	29266S106000	ENDOLOGIX INC	626	1,659
29270J100	US29270J1007	29270J100000	ENERGY RECOVERY INC	256	1,958
292756202	US2927562023	292756202000	ENERGYSOLUTIONS INC DEPOSITA	400	6,376
293306106	US2933061069	293306106000	ENGLOBAL CORPORATION	149	2,055
293389102	US2933891028	293389102000	ENNIS INC FORMERLY ENNIS	555	9,868
29358P101	US29358P1012	29358P101000	ENSIGN GROUP INC COM USD0.001	50	919
293712105	US2937121059	293712105000	ENTERPRISE FINANCIAL SERVICES CORP	10	230
29382R107	US29382R1077	29382R107000	ENTRAVISION COMMUNICATIONS CORP	413	1,417
29383P100	US29383P1003	29383P100000	ENTORIAN TECHNOLOGIES INC	286	174
293848107	US2938481072	293848107000	ENTRUST INC	476	1,095
29413N109	[NULL]	349550103000	FORTEL INC CALIF	500	13
29428R103	US29428R1032	29428R103000	EPOCH HOLDING CORPORATION	485	5,626
29667D104	US29667D1046	29667D104000	ESSA BANCORP INC	549	7,521
29759R102	US29759R1023	29759R102000	ETELCARE GLOBAL SOLUTIONS INC S	104	879
297602104	US2976021046	297602104000	ETHAN ALLEN INTERIORS INC	325	9,760
30049R100	US30049R1005	30049R100000	EVOLVING SYSTEMS INC	19	31
300645108	US3006451088	300645108000	EXAR CORPORATION	1,557	11,755
30067T103	[NULL]	30067T103000	***EXCEL TECHNOLOGY INC	1,863	59,504
302081104	US3020811044	302081104000	EXLSERVICE HOLDINGS INC	179	1,659
345397VG5	US345397VG56	345397VG5060	FORD MOTOR CREDIT CO LLC	900	630
34969Q100	US34969Q1004	34969Q100000	FORTUNET INC	77	470
35137P106	US35137P1066	35137P106000	FOX CHASE BANCORP INC	145	1,740
35471R106	US35471R1068	35471R106000	FRANKLIN STREET PROPERTIES CORP	6,866	92,622
356108100	US3561081007	356108100000	FREDS INC-TENN CL A	7,460	111,751
357288109	US3572881098	357288109000	FREMONT GENERAL CORPORATION	64,386	5,795
358430106	US3584301069	358430106000	FRIEDE GOLDMAN HALTER INC	7,329	7
359059102	US3590591026	359059102000	FRONTIER AIRLINES HOLDINGS INC	4,100	841
359360104	US3593601046	359360104000	FROZEN FOOD EXPRESS INDS INC	56	366
35952W103	US35952W1036	35952W103000	FUEL SYSTEMS SOLUTIONS INC	153	7,869



36186CAC7	US36186CAC73	36186CAC7060	GCB GMAC LLC	R/MD 6.00	40,345,000	20,183,998
36186CAH6	US36186CAH60	36186CAH6060	GMAC LLC		44,315,000	23,718,882
36268Q103	US36268Q1031	36268Q103000	GAIAM INC	CL A	1,344	17,230
367348109	US3673481095	367348109000	GATEHOUSE MEDIA INC		32,720	12,106
367905AD8	US367905AD87	367905AD8060	GAYLORD ENTERTAINMENT CO		1,000	868
370425RU6	US370425RU66	370425RU6060	GMAC LLC		306,000	172,902
370425RX0	US370425RX06	370425RX0060	GMAC-CORP BOND		38,668,000	19,914,537
370425SC5	US370425SC59	370425SC5060	GMAC-CORP BOND		12,990,000	6,431,338
370425SE1	US370425SE16	370425SE1060	GMAC-CORP BOND		21,975,000	10,878,632
37247A102	US37247A1025	37247A102000	GENTIVA HEALTH SERVICES INC		226	6,102
37249T109	US37249T1097	37249T109000	GEOGLOBAL RESOURCES INC		333	1,049
372910307	US3729103073	372910307000	GEOKINETICS INC	NEW	1,437	25,895
3733834G0	US3733834G05	3733834G0060	GEORGIA ST	GO VAR RATE DI	250,000	250,000
373865104	US3738651047	373865104000	GERMAN AMERICAN BANCORP INC		175	2,240
374689107	US3746891072	374689107000	GIBALTAR INDUSTRIES INC		156	3,608
376535100	US3765351008	376535100000	GLADSTONE CAPITAL CORP		196	3,655
376536108	US3765361080	376536108000	GLADSTONE COMMERCIAL CORP		208	3,151
420261109	US4202611095	420261109000	HAWKINS INC		81	1,363
42218Q102	US42218Q1022	42218Q102000	HEALTH GRADES INC		10	30
42234Q102	US42234Q1022	42234Q102000	HEARTLAND FINANCIAL USA INC		1,117	27,344
422704106	US4227041062	422704106000	HECLA MINING CO		28,987	161,168
427056106	US4270561065	427056106000	HERCULES INC		33	670
42722X106	US42722X1063	42722X106000	HERITAGE FINANCIAL CORP-WASH		40	560
42840B101	US42840B1017	42840B101000	HI-TECH PHARMACAL CO INC		1,975	19,118
428567101	US4285671016	428567101000	HIBBETT SPORTS INC		500	11,855
431466101	US4314661012	431466101000	HILL INTERNATIONAL INC		1,882	29,190
43730EAA4	US43730EAA47	43730EAA4060	HOME PPTYS L P	EXCHANGEAB	24,272,000	22,439,987
439038100	US4390381006	439038100000	HOOKER FURNITURE CORP		109	2,164
440327104	US4403271046	440327104000	HORACE MANN EDUCATORS CORP NEW		-	0
44041F105	US44041F1057	44041F105000	HORIZON FINANCIAL CORP-WASH		567	5,500
44183U100	US44183U1007	44183U100000	HOUSTON AMERICAN ENERGY CORP		1,922	13,781
44183Y102	US44183Y1029	44183Y102000	HOUSEVALUES INC		317	821
442488AP7	US442488AP71	442488AP7060	K HOVNANIAN ENTERPRISES INC		250,000	147,568
444398101	US4443981018	444398101000	HUGHES COMMUNICATIONS INC		300	11,100
445542103	US4455421036	445542103000	HUNGARIAN TELEPHONE & CABLE	COR	1,325	26,553
447324104	US4473241044	447324104000	HURCO COMPANIES INC		154	5,472
448407106	US4484071067	448407106000	HUTCHINSON TECHNOLOGY INC		410	4,986
448947309	US4489473094	448947309000	IDT CORPORATION	CL B	518	554
44913M105	US44913M1053	44913M105000	HYPERCOM CORP		5,867	26,988
44925C103	US44925C1036	44925C103000	ICF INTL INC		77	1,473
44930K108	US44930K1088	44930K108000	ICO GLOBAL COMMUNICATIONS	HLDG	774	1,742
44980X109	US44980X1090	44980X109000	IPG PHOTONICS CORP		157	3,376
44980Y305	US44980Y3053	44980Y305000	IPCS INC		167	3,669
464119106	US4641191063	464119106000	IRWIN FINANCIAL CORP		557	2,323
464287515	US4642875151	464287515000	ISHARES	S&P NORTH AMER	2,915	135,518
464287697	US4642876977	464287697000	ISHARES TRUST	DOW JONES U	1,652	141,081

464287796	US4642877967	464287796000	ISHARES TRUST	DOW JONES U	52,102	2,173,174
464288406	US4642884062	464288406000	ISHARES TRUST	MID VALUE INC	2,870	204,258
464288539	US4642885390	464288539000	ISHARES TR	FTSE NAREIT MT	1,000	19,956
464288778	US4642887784	464288778000	ISHARES TR	DOW JONES US F	39,630	1,520,603
10211F100	US10211F1003	10211F100000	BOVIE MEDICAL CORPORATION		5,107	37,281
103043105	US1030431050	103043105000	BOWNE & CO INC		962	11,785
130872104	US1308721042	130872104000	CALIPER LIFE SCIENCES INC		814	2,768
13123E500	US13123E5006	13123E500000	CALLIDUS SOFTWARE INC		644	3,284
13135BAE6	US13135BAE65	13135BAE6060	CALPINE GENERATING CO	R/MD	3,565,000	357
132618109	US1326181096	132618109000	CAMCO FINANCIAL CORP		74	787
136069101	CA1360691010	136069101000	***CANADIAN IMPERIAL BANK OF COMMI		9,576	570,750
13957Q108	US13957Q1085	13957Q108000	CAPE SYSTEMS GROUP INC		2,500	3
139793103	US1397931031	139793103000	CAPITAL BK CORP		49	504
140501107	US1405011073	140501107000	CAPITAL SOUTHWEST CORP		26	3,776
14056D105	US14056D1054	14056D105000	CAPITOL BANCORP LTD		1,299	28,903
14057C106	US14057C1062	14057C106000	CAPITOL FEDERAL FINANCIAL		967	46,929
14071N104	US14071N1046	14071N104000	CAPTARIS INC		624	2,914
141597302	US1415973023	141597302000	CARDIODYNAMICS INTERNATIONAL COF		11	17
14161H108	US14161H1086	14161H108000	CARDTRONICS INC		425	3,188
141657106	US1416571065	141657106000	CARE INVT TR INC		235	2,691
143658AN2	US143658AN22	143658AN2060	***CARNIVAL CORP	SENIOR NT	172,000	189,430
147154108	US1471541086	147154108000	CASCADE BANCORP-ORE		870	9,779
147195101	US1471951012	147195101000	CASCADE CORP		-	0
147322101	US1473221018	147322101000	CASCADE MICROTECH INC		1,072	6,153
147448104	US1474481041	147448104000	CASELLA WASTE SYSTEMS INC-CL A		168	2,251
149150104	US1491501045	149150104000	CATHAY GENERAL BANCORP		6,750	197,438
150838100	US1508381001	150838100000	CELADON GROUP INC		413	6,265
15135B101	US15135B1017	15135B101000	CENTENE CORP DEL		17,248	405,328
15146E102	US15146E1029	15146E102000	CENTER FINANCIAL CORPORATION		14	188
151895406	US1518954060	151895406000	CENTERPOINT PROPERTIES TRUST SEF		5,810	3,486,000
15201P109	US15201P1093	15201P109000	CENTERSTATE BANKS FL INC		356	6,141
153527205	US1535272058	153527205000	CENTRAL GARDEN & PET CO	CL A NC	2,328	12,734
156432106	US1564321065	156432106000	CENTURY BANCORP INC-CL A	NON VT	70	1,225
156492100	US1564921005	156492100000	CENTURY CASINOS INC		150	315
157210105	US1572101053	157210105000	CEVA INC		1,665	17,383
15721M107	US15721M1071	15721M107000	***CEYONIQ AG	SPONSORED AI	65	1
158496109	US1584961098	158496109000	CHAMPION ENTERPRISES INC		5,679	39,753
158532101	CA1585321013	158532101000	***CHAMPION MINERALS INC		3	1
189873102	US1898731021	189873102000	COACHMEN INDUSTRIES INC		194	435
19238U107	US19238U1079	19238U107000	COGDELL SPENCER INC		1,422	25,525
192479103	US1924791031	192479103000	COHERENT INC		907	33,559
192576106	US1925761066	192576106000	COHU INC		182	3,167
19259P300	US19259P3001	19259P300000	COINSTAR INC		1,934	66,046
194014106	US1940141062	194014106000	COLFAX CORPORATION		4,669	92,866
19623P101	US19623P1012	19623P101000	COLONY BANKCORP INC-GA		57	584
199333105	US1993331057	199333105000	COLUMBUS MCKINNON CORP-N.Y.		80	2,123

20009T105	US20009T1051	20009T105000	COMBIMATRIX CORPORATION	219	2,875
20035AAA2	US20035AAA25	20035AAA2060	COMED FINANCING III MAKE WHOL	4,580,000	3,025,717
202608105	US2026081057	202608105000	COMMERCIAL VEHICLE GROUP INC	95	1,036
204149108	US2041491083	204149108000	COMMUNITY TRUST BANCORP INC	83	3,288
204166102	US2041661024	204166102000	COMMVAULT SYSTEMS INC	1,268	18,665
205477102	US2054771025	205477102000	COMPUTER TASK GROUP INC	248	1,481
20564W105	US20564W1053	20564W105000	COMSCORE INC	155	3,111
20581E104	US20581E1047	20581E104000	COMSYS IT PARTNERS INC	87	1,088
206710402	US2067104024	206710402000	CONCURRENT COMPUTER CORP	148,771	929,819
20774HB29	US20774HB298	20774HB29060	CONNECTICUT ST HEALTH & EDL FACS	2,000,000	2,000,002
20774L6A8	US20774L6A89	20774L6A8060	CONNECTICUT ST HEALTH & EDL FACS	200,000	200,003
212485106	US2124851062	212485106000	CONVERGYS CORP	2,067	32,183
2131836W1	US2131836W19	2131836W1060	COOK CNTY ILL G/O CAP IMPT-SEI	8,000,000	8,000,109
216844100	US2168441002	216844100000	COOPERATIVE BANKSHARES INC	89	451
249906108	CA2499061083	249906108000	***DESCARTES SYSTEMS GROUP INC	430	1,668
249908104	US2499081048	249908104000	DEPOMED INC	1,383	4,509
252603105	US2526031057	252603105000	DIAMOND FOODS INC	1,862	51,075
25264R207	US25264R2076	25264R207000	DIAMOND HILL INVESTMENT GROUP INC	135	12,555
25269L106	US25269L1061	25269L106000	DIAMOND MGMT & TECHNOLOGY CON	2,514	11,464
25382P109	US25382P1093	25382P109000	DIGITAL ALLY INC	66	520
254668106	US2546681063	254668106000	DISCOVERY LABORATORIES INC NEW	17,607	37,327
25500T108	US25500T1088	25500T108000	DITECH NETWORKS INC	942	1,149
25614T101	US25614T1016	25614T101000	DOCUMENT SECURITY SYSTEMS INC	1,160	5,406
257701201	US2577012014	257701201000	DONEGAL GROUP INC CL A	257	5,012
258278100	US2582781009	258278100000	DORMAN PRODUCTS INC	999	13,686
258570209	US2585702093	258570209000	DOUBLE EAGLE PETROLEUM AND MINI	401	5,855
259858108	US2598581088	259858108000	DOV PHARMACEUTICAL INC	17	6
260174107	US2601741075	260174107000	DOVER MOTORSPORTS INC	293	1,802
261570105	US2615701057	261570105000	DRESS BARN INC	371	5,699
262241102	US2622411021	262241102000	DRUGSTORE.COM INC	1,412	3,925
264399EL6	US264399EL69	264399EL6060	DUKE ENERGY CAROLINAS LLC MAKE	1,980,000	19,805
268158102	US2681581029	268158102000	DYNAVAX TECHNOLOGIES CORP COM	21,048	24,205
26817C101	US26817C1018	26817C101000	DYNACORP INTERNATIONAL INC CL A	669	12,176
26861V104	US26861V1044	26861V104000	EMAK WORLDWIDE INC	48	41
268664109	US2686641091	268664109000	EMC INSURANCE GROUP INC	109	3,161
26881Q309	US26881Q3092	26881Q309000	EPIX PHARMACEUTICALS INC	1,841	2,706
26884F102	US26884F1021	26884F102000	ESB FINANCIAL CORP	212	2,228
269246104	US2692461047	269246104000	E TRADE FINANCIAL CORPORATION	67,748	264,895
302301106	US3023011063	302301106000	EZCORP INC-CL A	239	3,953
30239F106	US30239F1066	30239F106000	FBL FINANCIAL GROUP INC-CL A	454	12,599
465754208	US4657542084	465754208000	I2 TECHNOLOGIES INC NEW	205	2,856
46600W106	US46600W1062	46600W106000	IXYS CORP DEL	545	6,044
46612J507	US46612J5074	46612J507000	JDS UNIPHASE CORPORATION	3,699	34,068
46625H696	US46625H6962	46625H696000	JPMORGAN CHASE & CO DEPOSIT/	90	3,155
46625HHA1	US46625HHA14	46625HHA1060	JPMORGAN CHASE & CO	961,000	749,894
46627VAA5	US46627VAA52	46627VAA5060	JP MORGAN CHASE XVII R/MD 5.85	6,875,000	4,709,517

466367109	US4663671091	466367109000	JACK IN THE BOX INC	992	25,494
472310101	CA4723101016	472310101000	***JED OIL INC	799	120
48246S101	US48246S1015	48246S101000	K-FED BANCORP	1,061	10,504
482730108	US4827301080	482730108000	K-TRON INTERNATIONAL INC	33	4,910
483548103	US4835481031	483548103000	KAMAN CORP	118	3,892
484836101	US4848361014	484836101000	KANSAS CITY LIFE INSURANCE CO	669	35,624
488152208	US4881522084	488152208000	KELLY SERVICES INC-CL A	966	19,146
490057106	US4900571062	490057106000	KENSEY NASH CORP	443	14,659
53261M104	US53261M1045	53261M104000	LIMELIGHT NETWORKS INC	188	592
533535100	US5335351004	533535100000	LINCOLN EDUCATIONAL SERVICES COR	1,133	16,938
537008104	US5370081045	537008104000	LITTELFUSE INC	117	4,185
549764108	US5497641085	549764108000	LUFKIN INDUSTRIES INC	2,587	217,748
550351100	US5503511009	550351100000	LUNA INNOVATIONS INC	1,700	7,055
55262C100	US55262C1009	55262C100000	MBIA INC	734,028	9,454,281
55264U108	US55264U1088	55264U108000	MB FINANCIAL INC NEW	63,454	2,258,962
55269P302	CA55269P3025	55269P302000	***MDS INC	343	3,982
552848103	US5528481030	552848103000	MGIC INVESTMENT CORP-WISC	31,456	321,166
552953AL5	US552953AL51	552953AL5060	MGM MIRAGE SR NOTE	20,000	165
55302G103	US55302G1031	55302G103000	MGP INGREDIENTS INC	3,674	14,402
55304X104	CA55304X1042	55304X104000	***MI DEVELOPMENTS INC SUB VTG I	10	212
55348A102	US55348A1025	55348A102000	MRU HOLDINGS INC	57,292	26,182
553531104	US5535311048	553531104000	MSC SOFTWARE CORP	298	3,746
55405T101	US55405T1016	55405T101000	MYR GROUP INC 144A	725,069	10,513,501
55422A200	[NULL]	55422A101000	MACAU CAPITAL INVESTMENTS INC	1,150	1
559211305	US5592113055	559211305000	***MAGNA ENTERTAINMENT CORP SUB	21	106
559778402	US5597784025	559778402000	***MAHANAGAR TEL NIGAM LTD SPONS	1,482	6,121
560305104	US5603051047	560305104000	MAIDENFORM BRANDS INC	472	7,547
560425W55	US560425W556	560425W55060	MAINE HEALTH AND HIGHER EDUCAT	4,000,000	4,000,055
560879108	US5608791084	560879108000	MAKO SURGICAL CORP	17,500	145,600
568423107	US5684231070	568423107000	MARINE PETROLEUM TRUST UBI	79	1,936
571157106	US5711571068	571157106000	MARLIN BUSINESS SVCS CORP	85	696
572322303	US5723223039	572322303000	MARSHALL EDWARDS INC	900	1,935
574217JB2	US574217JB27	574217JB2060	MARYLAND ST HEALTH & HIGHER EDL F	5,200,000	5,200,072
57582PJQ4	US57582PJQ46	57582PJQ4040	MASSACHUSETTS ST FLTG-CONS G/OLN	75,000,000	75,002,609
609720107	US6097201072	609720107000	MONMOUTH REAL ESTATE INVT CORPCL	808	6,545
61022P100	US61022P1003	61022P100000	MONOTYPE IMAGING HOLDINGS INC	224	2,545
61747S504	US61747S5047	61747S504000	MORGAN STANLEY DEP SHS RE	130,900	1,569,491
61748W108	US61748W1080	61748W108000	MORGANS HOTEL GROUP	138	1,910
619903107	US6199031070	619903107000	MOTHERS WORK INC	196	2,791
624581203	US6245812036	624581203000	MOVIE GALLERY INC NEW	30	60
625383104	US6253831043	625383104000	MULTI COLOR CORP	182	4,641
62845B104	US62845B1044	62845B104000	MUTUALFIRST FINL INC	51	561
628464109	US6284641098	628464109000	MYERS INDUSTRIES INC	1,544	21,801
62912R107	US62912R1077	62912R107000	NGP CAPITAL RESOURCES COMPANY	201	3,317
629294109	US6292941092	629294109000	NMT MEDICAL INC	313	1,424
629445206	US6294452064	629445206000	NVE CORPORATION	29	901

63080P105	US63080P1057	63080P105000	NARA BANCORP INC	420	6,300
634865109	US6348651091	634865109000	NATIONAL BANKSHARES INC-VA	115	2,037
635017106	US6350171061	635017106000	NATIONAL BEVERAGE CORP	233	2,351
63580R106	US63580R1068	63580R106000	NATIONAL ENERGY & GAS TRANSMI	159,903	1,161
635906100	US6359061008	635906100000	NATIONAL HEALTHCARE CORP	300	15,021
63654U100	US63654U1007	63654U100000	NATIONAL INTERSTATE CORP	26	631
637215104	US6372151042	637215104000	NATIONAL PRESTO INDUSTRIES INC	174	13,555
637372103	US6373721033	637372103000	NATIONAL RESEARCH CORP	1,970	65,798
63886Q109	US63886Q1094	63886Q109000	NATURAL GAS SVCS GROUP INC	710	13,263
638904102	US6389041020	638904102000	NAVIGATORS GROUP INC	96	6,237
639208107	US6392081070	639208107000	NAVARRE CORP	43	66
63935M208	US63935M2089	63935M208000	NAVISITE INC	590	1,328
64007P103	US64007P1030	64007P103000	NEENAH ENTERPRISES INC	5,815	9,013
640204AH6	US640204AH65	640204AH6060	NEIMAN-MARCUS GROUP INC	377,000	3,638
640268108	US6402681083	640268108000	NEKTAR THERAPEUTICS	6,838	29,267
64031N108	US64031N1081	64031N108000	NELNET INC CL A	1,813	28,464
64115T104	US64115T1043	64115T104000	NETSCOUT SYS INC	346	4,277
64118P109	US64118P1093	64118P109000	NETLIST INC	137	186
641208103	US6412081035	641208103000	NETWORK EQUIPMENT TECHNOLOGIES	4,843	16,660
641255104	US6412551045	641255104000	NEUROMETRIX INC	122	131
64156L101	CA64156L1013	64156L101000	***NEVSUN RESOURCES LTD	11,853	9,957
6435EV108	[NULL]	6435EV108000	NEW CENTURY FINANCIAL CORPOR	49	81
64378H102	US64378H1023	64378H102000	NEW DRAGON ASIA CORP CL A	5,000	2,700
67457P309	US67457P3091	67457P309000	OCCAM NETWORKS INC NEW	340	1,207
67461T107	US67461T1079	67461T107000	***OCCULOGIX INC	224	22
675234108	US6752341080	675234108000	OCEANFIRST FINANCIAL CORP	85	1,700
67612W405	US67612W4050	67612W405000	ODYSSEY RE HLDGS CORP 7.42413%	104,300	1,637,510
677879CE6	US677879CE62	677879CE6060	OIL INSURANCE LTD VARIABLE RATE BO	5,000,000	3,750,861
680033107	US6800331075	680033107000	OLD NATIONAL BANCORP-IND	82	2,050
30247C301	US30247C3016	30247C301000	FBR CAP MKTS CORP COM	5,794	35,633
309562106	US3095621062	309562106000	FARMERS CAPITAL BANK CORP	76	2,337
31308T100	US31308T1007	31308T100000	FCSTONE GROUP INC	171	3,314
313400624	US3134006242	313400624000	FREDDIE MAC 8.375% NON-CU	90,894	45,447
313400673	US3134006739	313400673000	FEDERAL HOME LN MTG CORP 5.57%	50,000	12,500
313400715	US3134007158	313400715000	FEDERAL HOME LN MTG CORP PERP	206,900	103,450
313400822	US3134008222	313400822000	FEDERAL HOME LOAN MORTGAGE COI	30,000	15,000
313400848	US3134008487	313400848000	FEDERAL HOME LOAN MTG CORP VAR	50,000	25,000
313400855	US3134008552	313400855000	FEDERAL HOME LN MTG CORP 5.10%	33,900	16,950
313400863	US3134008636	313400863000	FREDDIE MAC-5% NON-CUM PFD (BOOI	20,000	10,000
313586604	US3135866040	313586604000	FEDERAL NATL MTGE ASSN 5.10% N	26,500	49,356
313586752	US3135867527	313586752000	FEDERAL NATIONAL MORTGAGE ASSC	485,750	1,335,813
313586794	US3135867949	313586794000	FEDERAL NATL MTG ASSN PFD SER	279,931	419,897
313586810	US3135868103	313586810000	FEDERAL NATL MTG ASSN 5.375% P	800	2,400,000
313586828	US3135868285	313586828000	FANNIE MAE 5.50% NON CUM	66,300	132,600
313586877	US3135868772	313586877000	FEDERAL NATIONAL MORTGAGE ASSNPI	28,000	56,000
313586885	US3135868855	313586885000	FEDERAL NATL MTG ASSN 5.81% NC	50,000	100,000

313855108	US3138551086	313855108000	FEDERAL SIGNAL CORP	968	14,965
31567R100	US31567R1005	31567R100000	FIBERTOWER CORPORATION	11,717	16,404
316394105	US3163941053	316394105000	FIDELITY SOUTHERN CORP NEW	103	517
317923100	US3179231002	317923100000	FINISH LINE INC-CL A	412	4,425
318457108	US3184571087	318457108000	FIRST ACCEPTANCE CORP	367	1,266
31866P102	US31866P1021	31866P102000	FIRST BANCORP INC (ME)	145	3,045
318910106	US3189101062	318910106000	FIRST BANCORP-TROY N.C.	1,468	28,039
319383105	US3193831050	319383105000	FIRST BUSEY CORP	2,378	46,276
31983A103	US31983A1034	31983A103000	FIRST COMMUNITY BANCSHARES INCNE	274	9,516
32020F105	US32020F1057	32020F105000	FIRST FEDERAL BANCSHARES OF ARK/	60	451
320218100	US3202181000	320218100000	FIRST FINANCIAL CORP-IND	805	39,356
320239106	US3202391062	320239106000	FIRST FINANCIAL HOLDINGS INC	119	3,421
320734106	US3207341062	320734106000	FIRST LONG ISLAND CORP	75	1,650
320744105	US3207441052	320744105000	FIRST M & F CORP	77	751
320795107	US3207951076	320795107000	FIRST MARINER BANCORP	126	306
320841109	US3208411096	320841109000	FIRST MERCURY FINL CORP	888	12,006
33589V101	US33589V1017	33589V101000	FIRST PACTRUST BANCORP INC	67	868
33610T109	US33610T1097	33610T109000	FIRST PLACE FINANCIAL CORP-DEL	839	10,471
33646W100	US33646W1009	33646W100000	FIRST SOUTH BANCORP INC VA	315	5,673
336901103	US3369011032	336901103000	1ST SOURCE CORP COM	160	4,320
33741H107	US33741H1077	33741H107000	FIRST UNITED CORP	81	1,616
33761G104	US33761G1040	33761G104000	FIRSTBANK CORP-MICH	49	625
337756209	US3377562091	337756209000	FISHER COMMUNICATIONS INC (FRM F	114	4,469
376546107	US3765461070	376546107000	GLADSTONE INVESTMENT CORP	94	746
37940G109	US37940G1094	37940G109000	GLOBALSCAPE INC	1	1
37947B103	US37947B1035	37947B103000	GLOBAL TRAFFIC NETWORK INC COM	2,002	20,440
379890106	US3798901068	379890106000	GLU MOBILE INC	13,178	27,410
38045R107	US38045R1077	38045R107000	***GOL LINHAS AEREAS INTELIGENT	-	0
38068N108	CA38068N1087	38068N108000	GOLD RESERVE INC	5,542	7,593
381004100	US3810041000	381004100000	***GOLDEN ELEPHANT GLASS TECHN	1	2
38143VAA7	US38143VAA70	38143VAA7060	GOLDMAN SACHS GROUP INC/THE MAK	1,569,900	917,729
38168Y103	US38168Y1038	38168Y103000	GOLFSMITH INTERNATIONAL HOLDIN	83	227
386532402	US3865324020	386532402000	GRAND UNION CO PAR \$1.00	10,241	1
388689101	US3886891015	388689101000	GRAPHIC PACKAGING HOLDING COMF	8,725	26,349
39167B102	US39167B1026	39167B102000	GREATER CHINA FUND INC	6,753	77,660
39530A104	US39530A1043	39530A104000	GREENHUNTER ENERGY INC	265	4,028
398433110	US3984331104	398433110000	RTS GRIFFON CORPORATION ORD U	20,497	1,435
40052B108	US40052B1089	40052B108000	GTX INC DEL COM	22,458	449,834
40075T102	US40075T1025	40075T102000	GUARANTY BANCORP	693	4,664
402635304	US4026353049	402635304000	GULFPORT ENERGY CORP COM NEW	220	2,345
404030108	US4040301081	404030108000	H&E EQUIPMENT SERVICES INC	186	2,667
40415F101	US40415F1012	40415F101000	***HDFC BK LTD ADR REPSTG 3	257	23,310
40424G108	US40424G1085	40424G108000	HMN FINANCIAL INC	32	418
40426A208	US40426A2087	40426A208000	HQ SUSTAINABLE MARITIME INDS INC N	296	1,480
404303109	US4043031099	404303109000	HSN INC DEL	855	11,944
40431N104	US40431N1046	40431N104000	HSW INTERNATIONAL INC	58	165

404450306	US4044503062	404450306000	HABER INC-\$2.00 CONV PFD	74	474
404609109	US4046091090	404609109000	HACKETT GROUP INC (THE)	241	1,446
409649308	US4096493089	409649308000	***HANAROTELECOM INCORPORATED SF	3	23
411310105	US4113101053	411310105000	HANSEN NATURAL CORP	19,132	581,421
41145W109	US41145W1099	41145W109000	HARBIN ELECTRIC INC	1,792	23,816
412324303	US4123243036	412324303000	HARDINGE INC	147	2,217
414549105	US4145491050	414549105000	HARRIS INTERACTIVE INC	1,407	2,406
416906105	US4169061052	416906105000	HARVARD BIOSCIENCE INC	439	1,923
419131107	US4191311079	419131107000	HAUPPAGUE DIGITAL INC	35	50
45031X204	US45031X2045	45031X204000	ISTA PHARMACEUTICALS INC	729	1,159
45071R109	US45071R1095	45071R109000	IXIA	3,897	32,735
450732201	US4507322018	450732201000	IBASIS INC NEW	948	3,546
450828108	US4508281080	450828108000	IBERIABANK CORP	824	51,500
45169U105	US45169U1051	45169U105000	IGATE CORP	1,109	11,201
453836108	US4538361084	453836108000	INDEPENDENT BANK CORP-MASS	84	2,772
680277100	US6802771005	680277100000	OLD SECOND BANCORP INC-DEL	2,283	54,655
682095104	US6820951043	682095104000	OMEGA FLEX INC	394	12,297
68230A106	US68230A1060	68230A106000	ONCOGENEX PHARMACEUTICALS INC	21	93
68273G101	US68273G1013	68273G101000	ONLINE RESOURCES CORP	691	6,039
68338A107	US68338A1079	68338A107000	ON2 TECHNOLOGIES INC	37,641	15,809
683757108	US6837571081	683757108000	OPNET TECHNOLOGIES INC	791	10,995
68375Q403	US68375Q4038	68375Q403000	OPLINK COMMUNICATIONS INC NEW	529	7,226
68375V105	US68375V1052	68375V105000	OPNEXT INC	3,659	20,125
683818207	US6838182078	683818207000	OPTELECOM NKF INC FORMERLY	22	167
68401H104	US68401H1041	68401H104000	OPTIMER PHARMACEUTICALS INC	2,568	21,571
68573C107	US68573C1071	68573C107000	ORCHID CELLMARK INC	297	835
685923104	CA6859231046	685923104000	***ORIOLE SYSTEMS INC	118	11,067
68628V308	US68628V3087	68628V308000	ORION MARINE GROUP INC	81	891
68750J107	US68750J1079	68750J107000	ORTHOLOGIC CORP	376	342
688823202	US6888232021	688823202000	OTELCO INC INCOME DEP SEI	303	3,863
689648103	US6896481032	689648103000	OTTER TAIL CORP	175	6,291
690027206	US6900272062	690027206000	OUTDOOR CHANNEL HOLDINGS INC NEI	273	2,293
690370101	US6903701018	690370101000	OVERSTOCK.COM INC DEL	4,496	97,114
692916109	US6929161098	692916109000	PLM EQUIPMENT GROWTH & INCOME FU	250	163
693149106	US6931491061	693149106000	P A M TRANSPORTATION SERVICES INC	366	4,575
69318J100	US69318J1007	69318J100000	PC CONNECTION INC	609	4,257
693282105	US6932821050	693282105000	PDF SOLUTIONS INC	294	1,911
69329V100	US69329V1008	69329V100000	PDI INC	89	748
69331W104	US69331W1045	69331W104000	PFF BANCORP INC	599	773
693417107	US6934171074	693417107000	PLX TECHNOLOGY INC COM	2,298	12,156
69344F106	US69344F1066	69344F106000	PMC-SIERRA INC	23,884	206,835
69344M101	US69344M1018	69344M101000	PMI GROUP INC	49	162
69347R206	US69347R2067	69347R206000	PNP PRIME CORP 17% CUM EX PFD	84,053	84
69357C503	US69357C5031	69357C503000	PRG-SCHULTZ INTERNATIONAL INC NEW	620	6,231
69360J107	US69360J1079	69360J107000	PS BUSINESS PARKS INC CALIFORN	94	5,582
693654105	US6936541050	693654105000	PVF CAPITAL CORP	45	202

69404P101	US69404P1012	69404P101000	PACIFIC CAPITAL BANCORP	4,541	113,525
69412V108	US69412V1089	69412V108000	PACIFIC CONTL CORP (ORE)	1,075	16,168
69562E104	US69562E1047	69562E104000	PAINCARE HOLDINGS INC	810	20
697738102	US6977381028	697738102000	PAMRAPO BANCORP INC	98	1,186
69811Q106	US69811Q1067	69811Q106000	PANACOS PHARMACEUTICALS INC	2,013	745
700666100	US7006661000	700666100000	PARK-OHIO HLDGS CORP	885	17,700
73935X757	US73935X7571	73935X757000	POWERSHARES EXCHANGE TRADED FI	1,900	26,030
73936N105	US73936N1054	73936N105000	POWERSECURE INTERNATIONAL INC	6,494	51,952
740367107	US7403671073	740367107000	PREFERRED BK LOS ANGELES CALIF	443	4,935
740444104	US7404441047	740444104000	PREFORMED LINE PRODUCTS CO	382	25,021
740585104	US7405851046	740585104000	PREMIERE GLOBAL SERVICES INC	346	5,640
740921101	US7409211015	740921101000	PREMIERWEST BANCORP	118	1,120
741113104	US7411131045	741113104000	PRESSTK INC	506	3,178
74340R104	US74340R1041	74340R104000	PROLIANCE INTL INC	99	75
74346Y103	US74346Y1038	74346Y103000	PROS HOLDINGS INC COM STK	2,600	24,830
74347R107	US74347R1077	74347R107000	PROSHARES TRUST ULTRA S&P	3,325	190,323
74347R859	US74347R8593	74347R859000	PROSHARES TRUST ULTRASHOF	40,549	2,280,881
743815102	US7438151026	743815102000	PROVIDENCE SERVICE CORP (THE) COM	1,615	19,784
743868101	US7438681014	743868101000	PROVIDENT FINANCIAL HOLDINGS INC	25	215
74435K204	US74435K2042	74435K204000	***PRUDENTIAL PLC SPONS ADR	64	1,434
74437C408	US74437C4087	74437C408000	PSINET INC 7% CUM CONV PF	700	4
745332BY1	US745332BY16	745332BY1060	PUGET SOUND ENERGY INC JR SUB	3,000,000	2,400,645
745548107	US7455481074	745548107000	PULASKI FINANCIAL CORP	17	168
746144302	US7461443027	746144302000	PURCHASEPRO COM INC	29	1
746189GJ2	US746189GJ20	746189GJ2060	PURDUE UNIV IND UNIV REVS STUDEN	350,000	350,005
746189HG7	US746189HG71	746189HG7060	PURDUE UNIV IND UNIV REVS STUDENT	8,000,000	8,000,109
74729T101	US74729T1016	74729T101000	QC HOLDINGS INC	37	296
74756M102	US74756M1027	74756M102000	QUALITY DISTRIBUTION INC	122	598
748349305	US7483493059	748349305000	QUEST RESOURCE CORPORATION NEI	4,690	12,194
749056107	US7490561070	749056107000	QUIXOTE CORP	1,070	8,710
749077400	US7490774004	749077400000	QUOKKA SPORTS INC NEW	24	1
749388104	US7493881046	749388104000	RC2 CORPORATION	126	3,227
74955W307	US74955W3079	74955W307000	R H DONNELLEY CORP (NEW)	147,124	376,637
781846209	US7818462092	781846209000	RUSH ENTERPRISES INC CL A	1,401	20,286
784018103	US7840181033	784018103000	SCM MICROSYSTEMS INC	226	637
78401V102	US78401V1026	78401V102000	SCBT FINANCIAL CORPORATION	212	8,226
78427V102	US78427V1026	78427V102000	SI INTERNATIONAL INC	43	1,316
78462K102	US78462K1025	78462K102000	SPSS INC	141	4,430
78464A607	US78464A6073	78464A607000	SPDR DJ WILSHIRE REIT ETF	11,023	786,822
78465D105	US78465D1054	78465D105000	SM&A	191	586
78503N107	US78503N1072	78503N107000	SWS GROUP INC	3	67
78572M105	US78572M1053	78572M105000	***SABMILLER PLC SPONSORED /	72	1,593
786598102	US7865981028	786598102000	SAGA COMMUNICATIONS INC-CL A	103	634
794006106	US7940061069	794006106000	SALARY COM INC	163	738
79546E104	US79546E1047	79546E104000	SALLY BEAUTY HOLDINGS INC	8,195	81,786
800422107	US8004221078	800422107000	JOHN B SANFILIPPO & SON INC	141	1,213



803893106	US8038931064	803893106000	SATCON TECHNOLOGY CORP	118	263
806037107	US8060371072	806037107000	SCANSOURCE INC	175	5,974
806373106	US8063731066	806373106000	SCHAWK INC-CL A	-	0
806693107	US8066931077	806693107000	SCHIFF NUTRITION INTL INC	234	1,626
456314103	US4563141039	456314103000	INDUSTRIAL SERVICES OF AMERICA INC-	69	731
456463108	US4564631087	456463108000	***INDUSTRIAS BACHOCO SAB DE CV SF	93	2,251
45665G303	US45665G3039	45665G303000	INFINITY PHARMACEUTICALS INC	140	1,098
45665Q103	US45665Q1031	45665Q103000	INFINITY PROPERTY & CASUALTY CORP	392	17,083
45670G108	US45670G1085	45670G108000	INFOGROUP INC	266	1,894
45675Y104	US45675Y1047	45675Y104000	INFORMATION SERVICES GROUP INC	5,231	26,155
457667103	US4576671030	457667103000	INSITUFORM TECHNOLOGIES INC CL A	708	12,432
45769N105	US45769N1054	45769N105000	INNOVATIVE SOLUTIONS & SUPPORT INC	9,815	56,338
457733103	US4577331030	457733103000	INSPIRE PHARMACEUTICALS INC	10,002	41,608
45810H107	US45810H1077	45810H107000	INTEGRAL SYSTEMS INC-MD	132	2,738
45811E301	US45811E3018	45811E301000	INTEGRATED ELECTRICAL SERVICE	114	2,212
45812P107	US45812P1075	45812P107000	INTEGRATED SILICON SOLUTION INC	386	1,243
458140100	US4581401001	458140100000	INTEL CORP	8,210,709	157,891,942
45814P105	US45814P1057	45814P105000	INTEGRA BANK CORPORATION	116	1,131
45839M103	US45839M1036	45839M103000	INTERACTIVE INTELLIGENCE INC	293	3,323
45857P301	US45857P3010	45857P301000	***INTERCONTINENTAL HOTELS GROU	240	3,420
459044103	US4590441030	459044103000	INTERNATIONAL BANCSHARES CORP TE	444	14,652
459747101	US4597471014	459747101000	INTL LEISURE & CASINO	1,000	1
460321201	US4603212014	460321201000	INTL SHIPHOLDING CORP NEW	1,039	26,495
46059W102	US46059W1027	46059W102000	INTERNET HOLDERS TR DEPOSITAF	1,300	63,583
46072H108	US46072H1086	46072H108000	INTERSTATE BAKERIES CORP-DEL NEW	176,000	10,560
46183PAB2	US46183PAB22	46183PAB2060	INVICTA CAPITAL LLC	65,000,000	52,000,358
462684101	US4626841013	462684101000	IRIDEX CORP	90	355
493143101	US4931431013	493143101000	KEY TECHNOLOGY INC	121	3,320
493732101	US4937321010	493732101000	KFORCE INC	246	2,836
494274103	US4942741038	494274103000	KIMBALL INTERNATIONAL INC-CL B	505	6,121
497498105	US4974981056	497498105000	KIRKLANDS INC	210	504
49803T102	US49803T1025	49803T102000	KITE RLTY GROUP TRUST	2,356	26,906
50015Q100	CA50015Q1000	50015Q100000	***KODIAK OIL & GAS CORP	1,628	2,702
500459409	US5004594090	500459409000	KOMERCNI BANKA AS 1 GDR REPR 00.3	99	7,174
500600101	US5006001011	500600101000	KOPIN CORP	3,937	12,520
500634100	US5006341003	500634100000	KOREA FUND INC	18,563	320,954
50063B104	US50063B1044	50063B104000	KOREA EQUITY FUND INC	20,000	174,400
50077B108	US50077B1089	50077B108000	KRATOS DEFENSE & SECURITY SOLUT	1,465	2,827
501014104	US5010141043	501014104000	KRISPY KREME DOUGHNUTS INC	4,154	16,242
501556203	US5015562037	501556203000	***KYOCERA CORP-ADR	927	74,243
502079106	US5020791068	502079106000	LMI AEROSPACE INC	1,391	33,662
502100100	US5021001004	502100100000	LNB BANCORP INC	258	2,193
50215P100	US50215P1003	50215P100000	LSB CORPORATION	113	1,441
503459307	US5034593070	503459307000	LA JOLLA PHARMACEUTICAL CO NEW	600	852
504905100	CA5049051009	504905100000	***LABOPHARM INC	264	288
505597104	US5055971049	505597104000	LACLEDE GROUP INC	164	8,072

511656100	US5116561003	511656100000	LAKELAND FINANCIAL CORP	141	3,374
51827Q106	US51827Q1067	51827Q106000	LATIN AMERICAN EQUITY FD INC NEW	30,000	1,087,200
518415104	US5184151042	518415104000	LATTICE SEMICONDUCTOR CORP	814	1,905
520776105	US5207761058	520776105000	LAWSON PRODUCTS INC	726	26,426
52078P102	US52078P1021	52078P102000	LAWSON SOFTWARE INC	2,199,162	15,614,050
52171N103	US52171N1037	52171N103000	LEADIS TECHNOLOGY INC	670	623
522015106	US5220151063	522015106000	LEARNING TREE INTERNATIONAL INC	143	2,149
52201E107	US52201E1073	52201E107000	LEARNING PRIORITY INC	20	4
523234102	US5232341025	523234102000	LECG CORP	246	2,039
525184TU1	US525184TU15	525184TU1060	LEHMAN MUN TR RCPTS VAR STS FLOA	10,345,000	10,346,152
526107107	US5261071071	526107107000	LENNOX INTL INC	108	4,115
528872104	US5288721047	528872104000	LEXICON PHARMACEUTICALS INC	2,738	5,750
529771107	US5297711070	529771107000	LEXMARK INTERNATIONAL INC CL A	467	15,546
530555200	US5305552003	530555200000	LIBERTY GLOBAL INC CLASS B	30	907
577767106	US5777671067	577767106000	MAXWELL TECHNOLOGIES INC	10,022	137,502
579793100	US5797931004	579793100000	MCCORMICK & SCHMICKS SEAFOOD RE	2,119	19,516
580589109	US5805891091	580589109000	MCGRATH RENTCORP	181	5,662
583421102	US5834211022	583421102000	MEASUREMENT SPECIALTIES INC	297	5,907
583538202	US5835382020	583538202000	MECHANICAL TECHNOLOGY INCORP	77	154
58449L100	US58449L1008	58449L100000	MEDICAL ACTION INDUSTRIES INC	98	1,387
584688105	US5846881051	584688105000	MEDICINES CO	1,653	42,862
587376104	US5873761044	587376104000	MERCANTILE BANK CORP-MICH	190	1,877
588448100	US5884481004	588448100000	MERCHANTS BANCSHARES INC-VT	98	2,203
589433200	US5894332007	589433200000	MEREDITH CORP-CONV CL B NON-TR	4	120
58964Q104	US58964Q1040	58964Q104000	MERIDIAN INTERSTATE BANCORP INC	714	7,097
589889104	US5898891040	589889104000	MERIT MEDICAL SYSTEMS INC	547	11,290
590049102	US5900491029	590049102000	MERIX CORP	124	182
590473104	US5904731040	590473104000	MERUELO MADDUX PROPERTIES INC	4,557	6,562
590876306	US5908763064	590876306000	MET-PRO CORP	154	2,564
59101M105	US59101M1053	59101M105000	METABASIS THERAPEUTICS INC	220	260
591052105	US5910521054	591052105000	METAL ARTS CO INC	282	3
591257100	US5912571008	591257100000	METALLINE MINING INC	528	475
592835102	US5928351023	592835102000	MEXICO FUND INC	9,912	266,038
594712MZ1	US594712MZ14	594712MZ1060	MICHIGAN ST UNIV REVS VAR-GEN-1	2,000,000	2,000,030
594960106	US5949601067	594960106000	MICROVISION INC-WASH	2,090	4,640
595137100	US5951371005	595137100000	MICROSEMI CORP	58	1,516
59518V102	US59518V1026	59518V102000	MICRUS ENDOVASCULAR CORPOR	2,700	37,584
60037B106	US60037B1061	60037B106000	MILLENNIUM BANKSHARES CORP	11	20
80917Q106	US80917Q1067	80917Q106000	***SCOR SA-SPONSORED ADR	4	9
81142N108	US81142N1081	81142N108000	SEA STAR GROUP INC	167	2
811656107	US8116561072	811656107000	SEABRIGHT INSURANCE HOLDINGS INC	70	910
81369Y605	US81369Y6059	81369Y605000	SECTOR SPDR - FINANCIAL SHS BEN	334,582	7,487,945
813705100	US8137051004	813705100000	SECURE COMPUTING CORP	995	4,497
814047106	US8140471066	814047106000	SECURITY BANK CORP	3,474	14,591
81663N206	US81663N2062	81663N206000	***SEMICONDUCTOR MFG INTL CORPSPC	42	67
85570Y106	US85570Y1064	85570Y106000	STARVOX COMMUNICATIONS INC CLAS	57	1

855716106	US8557161069	855716106000	STATE BANCORP INC-N.Y.	484	7,633
85856G100	US85856G1004	85856G100000	STELLARONE CORPORATION	169	3,718
858907108	US8589071088	858907108000	STERLING BANCSHARES INC	412	5,768
85916J102	US85916J1025	85916J102000	STEREOTAXIS INC	7,145	50,158
859319105	US8593191054	859319105000	STERLING FINANCIAL CORP-WASH	3,008	43,075
860630102	US8606301021	860630102000	STIFEL FINANCIAL CORP	159	8,109
861012102	US8610121027	861012102000	***STMICROELECTRONICS N V NY REC	108,946	1,352,020
86126T203	US86126T2033	86126T203000	STOCKERYALE INC (FORM STOC	555	216
863839106	US8638391065	863839106000	STUARTS DEPARTMENT STORES INC	12,695	127
864909106	US8649091068	864909106000	SUCAMPO PHARMACEUTICALS INC CL /	215	2,120
86562M100	US86562M1009	86562M100000	***SUMITOMO MITSUI FINANCIAL GROUF	69,993	431,997
866674104	US8666741041	866674104000	SUN COMMUNITIES INC	239	4,895
868059106	US8680591067	868059106000	SUPERGEN INC	12,297	15,617
870757AA9	US870757AA90	870757AA9060	SAINT ACQUISITION CORP FLOAT RA	-	0
870875101	US8708751016	870875101000	SWISS HELVETIA FUND INC	214,848	2,870,369
871237103	US8712371033	871237103000	SYKES ENTERPRISES INC	149	3,151
871543104	US8715431040	871543104000	SYMMETRICOM INC	2,040	10,465
87160G107	US87160G1076	87160G107000	SYNERGETICS USA INC	92	228
87162G105	US87162G1058	87162G105000	SYNOVIS LIFE TECHNOLOGIES INC COM	229	4,807
871851101	US8718511012	871851101000	SYSTEMAX INC	860	14,783
872382106	US8723821067	872382106000	TEL OFFSHORE TRUST-UBI	31	469
872417308	US8724173088	872417308000	TGC INDUSTRIES INC	2,996	17,077
872549100	CA8725491002	872549100000	***TLC VISION CORPORATION	10,142	8,418
872636105	US8726361053	872636105000	TRM CORPORATION	60	11
872960109	US8729601091	872960109000	TNS INC	-	0
87305R109	US87305R1095	87305R109000	TTM TECHNOLOGIES INC	252	2,880
87600U104	CA87600U1049	87600U104000	***TANZANIAN ROYALTY EXPLORAT	487	1,558
897051207	US8970512070	897051207000	TRONOX INC CLASS B COM S	878	191
89778N102	US89778N1028	89778N102000	TRUBION PHARMACEUTICALS INC	1,275	5,483
899035505	US8990355054	899035505000	TUESDAY MORNING CORP-NEW	5,663	28,881
901166108	US9011661082	901166108000	TWEEN BRANDS INC	18,501	176,870
902104108	US9021041085	902104108000	II VI INC	475	20,824
90264RAB8	US90264RAB87	90264RAB8060	UCI HOLDCO INC SR PIK NT FLT	2	1
902973155	US9029731554	902973155000	US BANCORP DEL DEPOSITARY	137,000	2,053,630
90333L102	US90333L1026	90333L102000	U S CONCRETE INC	201	1,017
90385V107	US90385V1070	90385V107000	ULTRA CLEAN HOLDINGS INC	154	1,120
903899102	US9038991025	903899102000	ULTRALIFE CORPORATION	477	5,166
904311107	US9043111072	904311107000	UNDER ARMOUR INC CL A	13,199	517,797
904583101	US9045831016	904583101000	UNICA CORP SHR USD	14,381	129,285
90458E107	US90458E1073	90458E107000	***UNIBANCO-UNIAO DE BANCOS BRASI	432	48,008
905399101	US9053991017	905399101000	UNION BANKSHARES CORP-VA	102	2,978
90653P105	US90653P1057	90653P105000	UNION DRILLING INC	169	2,079
908906100	US9089061009	908906100000	UNIONBANCAL CORP	272	19,859
909205106	US9092051062	909205106000	UNISOURCE ENERGY CORP	7,167	221,675
909214108	US9092141087	909214108000	UNISYS CORP	2,636	8,831
90933T109	KY90933T1096	90933T109000	***UNITED AMERICA INDEMNITY LTD CL	121	2,006

909912107	US9099121074	909912107000	UNITED CAPITAL CORP	57	1,528
91030T109	US91030T1097	91030T109000	UNITED FINANCIAL BANCORP INC NEW	2,101	30,843
911460103	US9114601035	911460103000	UNITED SECURITY BANCSHARES CALIF	97	1,664
91232N108	US91232N1081	91232N108000	UNITED STATES OIL FUND LP UNITS E	3,216	265,738
91388P105	US91388P1057	91388P105000	UNIVERSAL TRUCKLOAD SERVICES INC	130	3,621
92826B104	US92826B1044	92826B104000	VIRTUAL RADIOLOGIC CORPORATION	776	9,234
92827P102	US92827P1021	92827P102000	VIRTUSA CORP	2,082	14,990
92833U103	US92833U1034	92833U103000	***VISIONCHINA MEDIA INC SPONSOR	27	413
92858J108	US92858J1088	92858J108000	VOCUS INC	5,825	221,350
92927Q109	US92927Q1094	92927Q109000	VZILLION INC	1	2
92931BAC0	US92931BAC00	92931BAC0060	INTEGRYS ENERGY GROUP INC	371,000	289,450
929328102	US9293281021	929328102000	WSFS FINANCIAL CORP	40	2,498
92978AAA0	US92978AAA07	92978AAA0060	WACHOVIA CAPITAL TRUST I	8,382,000	1,802,225
929903276	US9299032766	929903276000	WACHOVIA CORP 8.00% NON CI	97,999	1,428,825
929903EF5	US929903EF56	929903EF5060	WACHOVIA CORP	3,400,000	2,040,053
936750108	US9367501080	936750108000	WARWICK VALLEY TELEPHONE CO	83	879
939322103	US9393221034	939322103000	WASHINGTON MUTUAL INC	804,998	3,421,242
93935JAA1	US93935JAA16	93935JAA1060	WASHINGTON MUTUAL PREFERRED FU	3,500,000	455,045
940610108	US9406101082	940610108000	WASHINGTON TRUST BANCORP INC	817	22,590
941075202	US9410752029	941075202000	WASTE SERVICES INC	267	2,318
941888109	US9418881093	941888109000	WATERSTONE FINANCIAL INC	258	2,619
94946T106	US94946T1060	94946T106000	WELLCARE HEALTH PLANS INC	3,599	151,158
949801AA2	US949801AA23	949801AA2060	WELLS FARGO CAPITAL XV	4,650,000	4,324,651
950810101	US9508101014	950810101000	WESBANCO INC	188	5,608
95123P106	US95123P1066	95123P106000	WEST BANCORPORATION (IOWA)	584	7,902
952145100	US9521451008	952145100000	WEST COAST BANCORP-ORE NEW	112	2,029
961765104	US9617651040	961765104000	WESTWOOD HOLDINGS GROUP INC	143	7,365
962149100	US9621491003	962149100000	WEYCO GROUP INC	1,327	47,772
600551204	US6005512040	600551204000	MILLER INDS INC TENN NEW	116	986
602900102	CA6029001022	602900102000	***MINEFINDERS CORP LTD	20,085	142,604
603432105	US6034321058	603432105000	MINES MANAGEMENT INC	3,635	5,816
606501104	US6065011040	606501104000	MITCHAM INDUSTRIES INC	47	561
60687Y109	US60687Y1091	60687Y109000	***MIZUHO FINL GROUP INC SPONSOF	3,400	29,512
64971KFD3	US64971KFD37	64971KFD3060	NEW YORK N Y CITY TRANSITIONALFIN A	200,000	200,014
64986MUV5	US64986MUV52	64986MUV5060	NEW YORK ST HSG FIN AGY REV 1500 L	14,125,000	14,125,121
65080T102	US65080T1025	65080T102000	NEWBRIDGE BANCORP	348	2,304
65251F105	US65251F1057	65251F105000	NEWSTAR FINANCIAL INC	438	3,675
655663102	US6556631025	655663102000	NORDSON CORP	2,308	125,371
66304M105	US66304M1053	66304M105000	NORTH VALLEY BANCORP-CALIF	152	1,047
665751103	US6657511035	665751103000	NORTHERN STATES FINANCIAL CORPILL	55	476
66611L105	US66611L1052	66611L105000	NORTHFIELD BANCORP INC NEW	62	769
666135108	US6661351089	666135108000	NORTHFIELD LABORATORIES INC	36	13
667280408	US6672804084	667280408000	NORTHWEST AIRLS CORP	475,565	5,483,264
667328108	US6673281084	667328108000	NORTHWEST BANCORP INC-PA	261	7,569
67069V108	[NULL]	67069V108000	NUTRITION 21 INC	29,434	10,314
671074102	US6710741025	671074102000	OYO GEOSPACE	65	2,886

67107W100	US67107W1009	67107W100000	***O2MICRO INTERNATIONAL LIMITED	330	1,353
70335Y104	US70335Y1047	70335Y104000	PATRIOT CAPITAL FUNDING INC	250	1,805
709223TC5	US709223TC51	709223TC5060	PENNSYLVANIA TURNPIKE COMM TR	8,000,000	8,000,011
709600100	US7096001000	709600100000	PENSON WORLDWIDE INCSHR I	112	1,747
709789101	US7097891011	709789101000	PEOPLES BANCORP INC-DEL	70	1,925
714157104	US7141571049	714157104000	PERMA-FIX ENVIRONMENTAL SERVIC	487	1,057
715710109	US7157101095	715710109000	PERVASIVE SOFTWARE INC	300	1,230
7178182U1	US7178182U17	7178182U1060	PHILADELPHIA AUTH FOR INDL DEV RE	8,000,000	8,000,110
719153108	US7191531083	719153108000	PHOENIX TECHNOLOGIES LTD	915	8,702
720186105	US7201861058	720186105000	PIEDMONT NATURAL GAS CO INC	1,215	40,387
720279108	US7202791080	720279108000	PIER 1 IMPORTS INC	11,758	52,088
721467AD0	US721467AD02	721467AD0060	PPC ESCROW CORP	10,000	10,978
726900103	US7269001035	726900103000	PLANAR SYSTEMS INC	32	92
729136AM3	US729136AM39	729136AM3060	PLIANT CORP IN DEFAULT	869	834
731745113	US7317451133	731745113000	A WTS POLYMER GROUP INC 2007 NE	91	3
731745121	US7317451216	731745121000	B WTS POLYMER GROUP INC 2007 NE	95	3
73179V103	US73179V1035	73179V103000	POLYPORE INTERNATIONAL INC	308	7,102
731822102	US7318221022	731822102000	POMEROY IT SOLUTIONS INC	136	646
73318EAL7	US73318EAL74	73318EAL7060	POPULAR NORTH AMERICA INC MEDIL	5,950,000	58,004
73640Q105	US73640Q1058	73640Q105000	PORTFOLIO RECOVERY ASSOCIATES INC	6,379	320,545
739128106	US7391281067	739128106000	POWELL INDUSTRIES INC	88	3,926
739308104	US7393081044	739308104000	POWER-ONE INC	8,035	17,115
73935A104	US73935A1043	73935A104000	POWERSHARES QQQ TRUST SERIE	161,727	6,938,088
74978T109	US74978T1097	74978T109000	RXI PHARMACEUTICALS CORPORA	40	329
750077109	US7500771099	750077109000	RACKABLE SYSTEMS INCSHR U	98	1,080
75025N102	US75025N1028	75025N102000	RADIANT SYSTEMS INC	190	1,902
750875304	US7508753040	750875304000	RAINMAKER SYSTEMS INC NEW	153	381
75524B104	US75524B1044	75524B104000	RBC BEARINGS INC	143	5,398
75524DAD2	US75524DAD21	75524DAD2060	RBS GLOBAL INC / REXNORD LLC	5,061,000	4,606,352
75945E109	US75945E1091	75945E109000	***RELIANCE INFRASTRUCTURE LTDGDR	50	2,920
75952R100	US75952R1005	75952R100000	RELIV INTERNATIONAL INC	87	559
75968L105	US75968L1052	75968L105000	RENAISSANCE LEARNING INC	71	1,065
75971T103	US75971T1034	75971T103000	***RENESOLA LTD ADR	2,570	37,394
760174102	US7601741025	760174102000	RENTRAK CORP	108	1,592
760276105	US7602761055	760276105000	REPUBLIC AIRWAYS HOLDINGS INC	1,129	13,243
76028W107	US76028W1071	76028W107000	REPLIDYNE INC	24	29
76657R106	US76657R1068	76657R106000	RIGHTNOW TECHNOLOGIES INC	205	2,501
774186100	US7741861006	774186100000	ROCKVILLE FINL INC	2,519	38,793
77581P109	US77581P1093	77581P109000	ROMA FINANCIAL CORPORATION	1,664	25,376
778669101	US7786691011	778669101000	ROTECH HEALTHCARE INC NEW	27,049	13,254
81811M100	US81811M1009	81811M100000	SEVERN BANCORP INC-ANNAPOLIS MD	113	681
82312B106	US82312B1061	82312B106000	SHENANDOAH TELECOMMUNICATIONS C	280	6,776
824543102	US8245431023	824543102000	SHILOH INDUSTRIES INC	115	972
825107105	US8251071051	825107105000	SHORE BANCSHARES INC	737	19,995
82568P304	US82568P3047	82568P304000	SHUTTERFLY INC	2,323	23,973
82620P102	US82620P1021	82620P102000	SIERRA BANCORP	215	4,969

82655M107	US82655M1071	82655M107000	***SIFY TECHNOLOGIES LIMITED SPONS	961	1,864
826917106	US8269171067	826917106000	SIGA TECHNOLOGIES INC	90	339
827057100	US8270571008	827057100000	SILICON STORAGE TECHNOLOGY INC	8,736	28,916
828251108	US8282511083	828251108000	SILVER STATE BANCORP	49	3
82859P104	US82859P1049	82859P104000	SIMCERE PHARMACEUTICAL GROUP	1,368	15,910
828730200	US8287302009	828730200000	SIMMONS FIRST NATIONAL CORP CL A	464	16,704
829214105	US8292141053	829214105000	SIMULATIONS PLUS INC	438	718
82929L109	US82929L1098	82929L109000	SINGAPORE FUND INC	25,000	291,250
82966U129	US82966U1299	82966U129000	WTS SIRIUS SATELLITE RADIO INC144A	80,450	180
83169Y108	US83169Y1082	83169Y108000	SMART BALANCE INC	73	489
83402A107	US83402A1079	83402A107000	SOFTBRANDS INC	24,047	22,845
835470105	US8354701059	835470105000	SONICWALL INC	296	1,749
835699307	US8356993076	835699307000	***SONY CORP-ADR NEW	29,862	974,397
835916107	US8359161077	835916107000	SONUS NETWORKS INC	1,076	3,465
841513LJ1	US841513LJ11	841513LJ1060	SOUTHEAST TEX HSG FIN CORP SINGL	3,215,149	2,670,348
844030AH9	US844030AH97	844030AH9060	SOUTHERN UNION CO	14,390,000	10,796,558
846425841	US8464258412	846425841000	SPANISH BROADCASTING SYS INC PFD	2	900
84741Y103	US84741Y1038	84741Y103000	SPECIAL METALS CORP	200	12
84760C107	US84760C1071	84760C107000	SPECTRANETICS CORP	3,705	15,561
853887107	US8538871075	853887107000	STANDARD REGISTER CO	2,014	22,859
854305208	US8543052083	854305208000	STANLEY FURNITURE CO INC NEW	130	1,300
876851106	US8768511060	876851106000	TAYLOR CAPITAL GROUP INC	205	2,530
878555101	US8785551016	878555101000	TECHNITROL INC	1,169	19,663
87874R100	US87874R1005	87874R100000	TECHTARGET INC	282	2,329
878895101	US8788951015	878895101000	TECUMSEH PRODUCTS CO-CL B	40	1,020
879403707	US8794037072	879403707000	***TELEFONOS DE MEXICO S A B DE CV	23	601
87970T208	US87970T2087	87970T208000	TELULAR CORP-NEW	423	1,163
88162G103	US88162G1031	88162G103000	TETRA TECH INC NEW	352	9,972
88336B303	US88336B3033	88336B303000	THEHEALTHCHANNEL COM INC PAR \$	333	3
883435307	US8834353075	883435307000	THERMADYNE HOLDINGS CORPOR	785	14,923
88368Q103	US88368Q1031	88368Q103000	THESTREET.COM INC	1,342	9,233
884402108	US8844021084	884402108000	THOMAS GROUP INC	200	370
884481102	US8844811021	884481102000	THOMAS WEISEL PARTNERS GROUP	166	1,298
885797AB6	US885797AB65	885797AB6060	CANWEST MEDIAWORKS INC	7,000	6,160
88650T104	US88650T1043	88650T104000	TIENS BIOTECH GROUP USA INC	50	59
88706M103	US88706M1036	88706M103000	TIM HORTONS INC COM	21,458	664,769
891050106	US8910501068	891050106000	TOREADOR RESOURCES CORP	2,326	22,492
892027103	US8920271033	892027103000	TOWN & COUNTRY CORP-CL A	301,480	301
892027400	US8920274003	892027400000	TOWN & COUNTY CORP-6% CONV PFD	49,580	50
89214A102	US89214A1025	89214A102000	TOWN SPORTS INTL HLDGS INC	574	4,563
89214P109	US89214P1093	89214P109000	TOWNE BANK PORTSMOUTH VA	723	16,629
892918103	US8929181035	892918103000	TRANSACT TECHNOLOGIES INC	36	378
894859107	US8948591073	894859107000	TREND-LINES INC-CL A	1,130	1
895735108	US8957351088	895735108000	TRI VALLEY CORP	658	5,356
896095106	US8960951064	896095106000	TRICO BANCSHARES	113	3,703
896215209	US8962152091	896215209000	TRIMAS CORP NEW	31	225

89628E104	US89628E1047	89628E104000	***TRINA SOLAR LTD SPONSORED	65,884	2,207,114
915137U27	US915137U272	915137U27060	UNIVERSITY TEX UNIV REVS VAR-FIN	2,000,000	2,000,003
915217PL1	US915217PL14	915217PL1060	UNIVERSITY VA UNIV REVS GEN REV PL	8,000,000	8,000,101
917488108	US9174881089	917488108000	UTAH MEDICAL PRODUCTS INC	80	2,400
918284100	US9182841000	918284100000	VSE CORP	284	9,835
918905100	US9189051009	918905100000	VALHI INC NEW	5,410	95,757
918914102	US9189141024	918914102000	VALENCE TECHNOLOGY INC	12,256	38,606
91911X104	US91911X1046	91911X104000	VALEANT PHARMACEUTICALS INTL	3,395	70,786
919134304	US9191343048	919134304000	***VALEO-SPONSORED ADR	99	1,698
920437100	US9204371002	920437100000	VALUE LINE INC	176	7,517
92275P307	US92275P3073	92275P307000	VENOCO INC	4,600	74,520
92336GAF3	US92336GAF37	92336GAF3060	VERASUN ENERGY CORP CALL 06/	1,164,000	233,136
925458101	US9254581013	925458101000	***VESTAS WIND SYSTEMS AS ADR	58	2,316
925602104	US9256021042	925602104000	VICAL INC	974	1,929
92763R104	US92763R1041	92763R104000	VIRAGE LOGIC CORP	187	1,029
92769L119	US92769L1199	92769L119000	WTS VIRGIN MEDIA INC SERIES A PI	38,095	1,905
96924N100	US96924N1000	96924N100000	WILLDAN GROUP INC	10	32
971807102	US9718071023	971807102000	WILMINGTON TRUST CORP COM	10,208	364,936
97186T108	US97186T1088	97186T108000	WILSHIRE BANCORP INC	1,038	15,560
974250102	US9742501029	974250102000	WINMARK CORP	98	1,710
975515859	US9755158592	975515859000	WINSTAR COMMUNICATIONS INC SR PI	3,268	1,226
97652A203	US97652A2033	97652A203000	WIRELESS RONIN TECHNOLOGIES INC	7,836	27,818
978166106	US9781661064	978166106000	WONDER AUTO TECHNOLOGY INC	49,900	374,250
98138R109	US98138R1095	98138R109000	WORKSAFE INDS INC COM	41	10
981402100	CA9814021007	981402100000	***WORKSTREAM INC	370	59
98147T104	US98147T1043	98147T104000	WORLD HEALTH ALTERNATIVES INC	11,750	12
983730AA0	US983730AA02	983730AA0060	XL CAPITAL FINANCE EUROPE PLC 6.500	2,260,000	2,164,081
983857103	US9838571035	983857103000	X-RITE INC	83	311
983982109	US9839821090	983982109000	XINHUA FIN MEDIA LTD SPONSORE	48	81
98411C100	US98411C1009	98411C100000	XENOPORT INC	71	3,475
984141101	US9841411013	984141101000	XTENT INC	124	232
988858106	US9888581066	988858106000	ZALE CORP NEW	21,584	666,730
989390109	US9893901093	989390109000	ZENITH NATIONAL INSURANCE CORP	11	452
989524301	US9895243015	989524301000	ZILOG INC NEW	365	1,077
98952K107	US98952K1079	98952K107000	ZHONGPIN INC	1,541	18,477
98974V107	US98974V1070	98974V107000	ZIPREALTY INC	8	35
G02995101	BMG029951016	G02995101000	***AMERICAN SAFETY INSURANCE HOLT	562	8,261
G04074103	KYG040741038	G04074103000	***APEX SILVER MINES LTD	14,365	17,274
G04899103	BMG048991035	G04899103000	***ARLINGTON TANKERS LTD	2,026	37,501
G05384105	BMG053841059	G05384105000	***ASPEN INSURANCE HOLDINGS LIMITI	33	855
G3921A175	BMG3921A1751	G3921A175000	***GLOBAL CROSSING LTD NEW	2,047	33,755
M75253100	IL0010823388	M75253100000	***ORBOTECH LTD-ORD	21	220
N31010106	NL0000886448	N31010106000	***EURAND N V	1,016	18,075
Y2066G104	MHY2066G1044	Y2066G104000	***DIANA SHIPPING INC	179	4,436
38080MAB0	US38080MAB00	38080MAB0060	GOLDEN BOOKS PUBLISHING INC PAY I	2,001,217	20
87959YAA1	US87959YAA10	87959YAA1060	TELIGENT INC SR NOTES	11,010,000	110

666610AB6	US666610AB64	666610AB6060	NORTHPOINT COMMUNICATIONS GROU	10,500,000	105
554067AB4	US554067AB45	554067AB4060	MAAX CORP	68,000	5,458
893871AF0	US893871AF07	893871AF0060	TRANSPORTADORA GAS DEL NORTE STI	29	20
156ESCAG0	US156ESCAG08	156ESCAG0060	CENTURY COMMUNICATIONS CORP SRN	100,000	10
156ESCAN5	US156ESCAN58	156ESCAN5060	CENTURY COMMUNICATIONS CORP SE	2,975,000	298
556ESCAC5	US556ESCAC57	556ESCAC5060	MACSAVER FINANCIAL SERVICES INC -I	6,475,000	194,250
556ESCAA9	US556ESCAA91	556ESCAA9060	MACSAVER FINANCIAL SVCS INC NOTE:	10,175,000	305,250
556ESCAB7	US556ESCAB74	556ESCAB7060	MACSAVER FINANCIAL SVCS INC NOTE:	8,800,000	264,000
462241AP5	US462241AP51	462241AP5040	IOSCO KO MICH EDC LTD OBLIG REV LA	25,000	30,398
414158RH0	US414158RH05	414158RH0040	HARRIS CNTY TEX HSG FIN CORP MULT	12,825,000	12,825,644
65820E7F1	US65820E7F10	65820E7F1060	NORTH CAROLINA HSG FIN AGY REV TI	900,000	900,209
989942206	US9899422060	989942206000	ZURICH REGCAPS FDG TR VI TR CAP	19,000	16,150,000
989941208	US9899412087	989941208000	***ZURICH REGCAPS FDG TR V TR CAP	9,675	8,223,750
784210205	US7842102052	784210205000	SG PREFERRED CAPITAL II FLT DIV P	10,000	8,500,000
74251V300	US74251V3006	74251V300000	PRINCIPAL FINL GROUP INC 6.518% SI	2,093,100	40,815,450
690020AG7	US690020AG71	690020AG7000	OUTBOARD MARINE CORP SR NOTE	3,000,000	30
235ESC993	US235ESC9939	235ESC993060	DANA CORP IN DEFAULT	45,800,000	3,206,000
235ESC977	US235ESC9772	235ESC977060	GCB DANA CORPORATION - CONTR	2,200,000	154,000
235ESC951	US235ESC9517	235ESC951060	DANA CORP IN DEFAULT	9,000,000	630,000
52519G778	US52519G7786	52519G778000	LEHMAN BROS INC MONEY MKT	8	336,000
978802205	US9788022054	978802205000	WOODBOURNE CAP TR I FLEX COM	18,500,000	7,400,000
978803203	US9788032038	978803203000	WOODBOURNE CAP TR II FLEX COM	18,500,000	7,400,000
97880P204	US97880P2048	97880P204000	WOODBOURNE CAP TR III FLEX COM	18,500,000	7,400,000
97880Q202	US97880Q2021	97880Q202000	WOODBOURNE CAP TR IV FLEX COI	18,500,000	7,400,000
77300QAB3	US77300QAB32	77300QAB3060	ROCKDALE CNTY GA DEV AUTH MULTI	11,060,000	11,060,412
00371G105	US00371G1058	00371G105000	ABN AMRO NORTH AMER CAP FDG TR I	2,750	1,925,000

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862,639,264



CUSIP	Sec Desc	LEHMAN MKT VAL
78402KAA3	SASC 2007-BHC1 A1	61,998,287.87
52524NAC1	LBFR 2007-LLFA A2	52,983,104.16
89147U209	TORTOISE ENERGY COR	36,628,534.80
45661EAW4	INDX 2006-AR4 A1B	33,995,782.65
52524NAE7	LBFR 2007-LLFA A3	21,125,853.24
78403WAA6	SASCO 2008-C2	16,122,367.48
52518RAS5	LSSCO 99-2 A CMO SE	13,924,049.08
053472AC0	AVALON RE LTD	13,830,002.95
57643QBL8	MARP 2006-1 1A1F	8,839,606.08
61754KAG0	MSC 2007-IQ14 AM	8,093,474.26
31394ACL8	FNW 2004-W9 2A1	8,046,904.29
50180CAB6	LBUBS 2006-C7 A2	7,581,145.36
55312VAB4	MLCFC 2006-4 A2	5,284,712.57
194181AB9	COLIS 1A A2	3,697,152.58
31394XVD5	FSPC T-60 1A1	3,588,954.88
52109RBP5	LBUBS 2007-C7 AM	2,283,351.07
50180JAD7	LBUBS 2007-C2 A3	868,817.85
46625M6U8	JPMCC 2004-CB9 A2	289,624.20
61745MYI3	MSC 2004-IQ7 A2	256,660.79
86359BMP3	SASCO 2004-3 AX	238,722.24
59022HFV9	MLMT 2005-MKB2 A2	184,695.43
52108HFL3	LBUBS 01-C3 A2 SERI	147,425.37
929766LX9	WBCMT 2003-C8 A3	145,258.43
52108HE34	LBUBS 2004-C4 A3	127,474.64
52108HZX5	LBUBS 2004-C2 A3	110,597.45
235ESCAU4	DANA CORP	107,912.50
52108H6U3	LBUBS 2005-C5 A3	79,276.14
46625YNC3	JPMCC 2005-LDP2 A4	67,473.33
52108HK60	LBUBS 2004-C6 A5	54,104.71
52519NJE5	LBFR 2004-LLFA C	48,464.69
55313KAT8	MLCFC07-7 F	41,171.47
92978YAB6	WBCMT 2007-C32 A2	27,986.49
61746WHF0	MSDWC 01-TOP3 A4 SR	27,767.37
86359DPN1	SASC 2005-S5 A2	27,587.16
61745MT29	MSC 2004-HQ4 A5	27,480.11
22942MAA4	CSMC 2006-8 1A1	16,104.19
12669EW85	CWHL 2003-J8 2A1	7,884.74
795483AG1	SAL 86-4	1,971.46
23321PD88	DLJMA 97-CF1 S	1,472.16
52525DAT5	LXS 07-18N 1-AP	106.03
9092799R4	UNITED AIR LINES IN	15
312904Z57	FHLMG 1036 1036-H11	8.69
87215KAA1	TWLB 99-A A SER 98	1.01
87215QAA8	TWFC 1997-A A ASSET	0.31

524925AA2 TWLB 98-A A ASSETBK

0.19

**300,929,347.47**

RealWorldCusip	ISIN	Product	ProductName	firm_euro_pos	firm_euro_mv
[NULL]	ARARGE03F144	P8055KVJ1000	ARGENTINA BONOS 7.000% 20151003	174,900	106,689
[NULL]	UST92762AB80	T92762AB8060	TELECOM ITALIA CAPITAL SA 4.000% 20081115 SERIES	50,000	50,020
105756BH2	US105756BH29	105756BH2060	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 8.000%	105,000	1,129
224044BP1	US224044BP12	224044BP1060	COX COMMUNICATIONS INC MAKE WHOLE CALL	2,030,000	2,023,328
345397TZ6	US345397TZ65	345397TZ6060	***FORD MOTOR CREDIT CO GLOBAL NOTE	946,000	657,785
370425RX0	US370425RX06	370425RX0060	GMAC-CORP BOND	7,307,000	3,763,203
370425SC5	US370425SC59	370425SC5060	GMAC-CORP BOND	2,700,000	1,336,768
370442BB0	US370442BB09	370442BB0060	***GENERAL MOTORS CORP SR UNSECD NT	2,888,000	2,050,867
45031UAZ4	US45031UAZ49	45031UAZ4060	ISTAR FINANCIAL INC MAKE WHOLE CALL	230,000	131,160
62947QAE8	US62947QAE89	62947QAE8060	NXP BV / NXP FUNDING LLC FRN 20131015 SERIES# EX	1,214,999	8,262
70175R110	US70175R1106	70175R110000	PARMALAT S P A 144A SPONSORED GDR REP	3,900	5,437
796050888	US7960508882	796050888000	SAMSUNG ELECTRONICS 1 GDR REPR 00.50 ORD REG	69	16,879
92976GAD3	US92976GAD34	92976GAD3060	WACHOVIA BANK NA/CHARLOTTE NC	100,000	677
962166BP8	US962166BP84	962166BP8060	WEYERHAEUSER CO MAKE WHOLE CALL	118,000	116,937
[NULL]	USU22016AB22	U22016AB2060	***COVENTRY HEALTH CARE INC REG S SENIOR NOT	50,000	41,835
[NULL]	USY150411251	Y15041125000	***CHINA STEEL GDR-EACH REPR 20 SHS COM	13	299
[NULL]	USY445581157	Y44558115000	JOHN KEELLS HOLDINGS 1 GDR REPR 02.00 SHR	279	438
[NULL]	XS0334249223	G079E0AD3010	BARCLAYS BANK PLC 6.050% 20171204 SERIES# REGS	13,400,000	13,158,452
[NULL]	XS0348153304	R21894AZ4000	EKSPORTFINANS A/S 13.500% 20090326 SERIES# MTN	120,000	125,496
060505DR2	US060505DR26	060505DR2060	BANK AMERICA CORP SUB NOTE R/	100,000	85,012
06739HAA5	US06739HAA59	06739HAA5060	BARCLAYS BANK PLC VARIABLE RATE BOND PERP SE	350,000	286,808
105756AP5	US105756AP53	105756AP5060	***FED REPUBLIC OF BRAZIL US\$ GLOBAL BD	3,186,000	4,068,310
136375BQ4	US136375BQ40	136375BQ4060	***CANADIAN NATIONAL RAILWAY R/MD 6.375 11/	15,000	149
195325BA2	US195325BA29	195325BA2060	***REPUBLIC OF COLOMBIA NOTES R,	64,000	766
204386AK2	US204386AK24	204386AK2060	***COMPAGNIE GENERALE DE GEOPHYSIQUE SR N'	100,000	95,027
25156PAD5	US25156PAD50	25156PAD5060	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B 9.25	300,000	296,582
263534BT5	US263534BT54	263534BT5060	E.I. DU PONT DE NEMOURS	1,770,000	18,134
313586752	US3135867527	313586752000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 8.25	40,000	110,000
345370CA6	US345370CA64	345370CA6060	FORD MOTOR COMPANY GLOBAL LANDMARK S	11,000	5,777
404280AG4	US404280AG49	404280AG4060	***HSBC HLDGS PLC R/MD 6.50 05/02/2036	25,000	211
76009NAE0	US76009NAE04	76009NAE0060	***RENT A CENTER INC SENIOR SUB NOTE	-	0
88947EAE0	US88947EAE05	88947EAE0060	TOLL BROTHERS FINANCE CORP MAKE WHOLE CALI	580,000	469,806
89420GAE9	US89420GAE98	89420GAE9060	TRAVELERS PROPERTY CASUALTY CORP SENIOR NC	170,000	1,569
98876XAA0	US98876XAA00	98876XAA0060	ZFS FINANCE USA TRUST I	4,150,000	3,320,688
G1989N121	GG00B1VYV826	G1989N121000	***CARLYLE CAPITAL CORPORATIONLTD SHS B	5,500	119
P8055KUX1	ARARGE03E931	P8055KUX1000	ARGENTINA BONOS VARIABLE RATE BOND 20140930	150,000	36,000
				42,454,660	32,390,617

RealWorldCusip	ISIN	Product	ProductName	firm_foreign_other_pos	firm_foreign_other_mv
[NULL]	JE00B2QKY057	G8124V108000	***SHIRE LTD	2	32
136069101	CA1360691010	136069101000	***CANADIAN IMPERIAL BANK OF COMMERCE	56,920	3,392,452
651482101	CA6514821017	651482101000	***NEWKIDCO INTERNATIONAL INC	2,000	2
91701P105	CA91701P1053	91701P105000	***URANIUM ONE INC	39,798	132,955
P4987V137	MXP4987V1378	P4987V137000	GRUPO TELEVISA SA SHR MXN 0.00MXN	6,000	28,500
P9802B109	MXP9802B1093	P9802B109000	VITRO SAB DE CV SHR MXN 0.00MXN	100	142
				104,820	3,554,083